



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/06/2022

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			12.39443	73.90578	12.29033	74.39580			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.62632	71.24800	12.51750	71.74642			0.00	0	
ES33	On	02/02/2023	Bond Future			12.84608	72.48987	12.73226	72.99771			0.00	0	
ES33	On	04/05/2023	Bond Future			13.05013	70.05916	12.93122	70.57698			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.83728	71.57582	12.74314	72.07352			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			13.05457	68.40608	12.95607	68.91222			0.00	0	
ES42	On	02/02/2023	Bond Future			13.25345	69.60059	13.15055	70.11628			0.00	0	
ES42	On	04/05/2023	Bond Future			13.44711	66.64491	13.33956	67.17077			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			162.57660	162.57660	162.60019	162.60019			204,196,209.60	1,256	9,54
I2025	On	03/11/2022	Bond Future			165.05292	165.05292	165.07896	165.07896			0.00	0	
I2025	On	02/02/2023	Bond Future			166.23827	166.23827	166.26652	166.26652			0.00	0	

an
est

50
0
0
0

10

10

39

0

0

0

19

19

18

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
I2025	On	04/05/2023	Bond Future			169.35087	169.35087	169.38090	169.38090			0.00	0	
Total I2025 Future												204,196,209.60	1,256	9,54
Total For I2025												204,196,209.60	1,256	9,54
I2029	On	04/08/2022	Bond Future			120.01683	120.01683	119.88931	119.88931			0.00	0	2,66
I2029	On	03/11/2022	Bond Future			120.59594	120.59594	120.46801	120.46801			0.00	0	
I2029	On	02/02/2023	Bond Future			122.69443	122.69443	122.56547	122.56547			0.00	0	
I2029	On	04/05/2023	Bond Future			123.70509	123.70509	123.57473	123.57473			0.00	0	
Total I2029 Future												0.00	0	2,66
Total For I2029												0.00	0	2,66
I2033	On	04/08/2022	Bond Future			114.73187	114.73187	114.98223	114.98223			97,522,089.50	850	8,48
I2033	On	03/11/2022	Bond Future			115.14606	115.14606	115.40166	115.40166			0.00	0	
I2033	On	02/02/2023	Bond Future			117.14946	117.14946	117.41070	117.41070			0.00	0	
I2033	On	04/05/2023	Bond Future			117.97094	117.97094	118.23805	118.23805			0.00	0	
Total I2033 Future												97,522,089.50	850	8,48
Total For I2033												97,522,089.50	850	8,48
I2038	On	04/08/2022	Bond Future			130.10975	130.10975	130.25425	130.25425			39,032,925.00	300	4,60
I2038	On	03/11/2022	Bond Future			132.09180	132.09180	132.24017	132.24017			0.00	0	
I2038	On	02/02/2023	Bond Future			132.49309	132.49309	132.64559	132.64559			0.00	0	
I2038	On	04/05/2023	Bond Future			134.97487	134.97487	135.13120	135.13120			0.00	0	
Total I2038 Future												39,032,925.00	300	4,60
Total For I2038												39,032,925.00	300	4,60
I2046	On	04/08/2022	Bond Future			118.97240	118.97240	119.25060	119.25060			0.00	0	16,56
I2046	On	03/11/2022	Bond Future			118.82224	118.82224	119.10631	119.10631			0.00	0	1,56
I2046	On	02/02/2023	Bond Future			120.89056	120.89056	121.18069	121.18069			0.00	0	
I2046	On	04/05/2023	Bond Future			121.13350	121.13350	121.43021	121.43021			0.00	0	
Total I2046 Future												0.00	0	18,13
Total For I2046												0.00	0	18,13
I2050	On	04/08/2022	Bond Future			120.77673	120.77673	121.09645	121.09645			2,053,204.41	17	11,37
I2050	On	03/11/2022	Bond Future			122.61589	122.61589	122.94207	122.94207			0.00	0	
I2050	On	02/02/2023	Bond Future			122.64257	122.64257	122.97580	122.97580			0.00	0	
I2050	On	04/05/2023	Bond Future			124.93951	124.93951	125.27978	125.27978			0.00	0	
Total I2050 Future												2,053,204.41	17	11,31
Total For I2050												2,053,204.41	17	11,31
R186	On	04/08/2022	Bond Future			8.96531	106.85463	8.85478	107.26111		4.88	12,288,282.45	115	85,87
R186	On	03/11/2022	Bond Future			9.17479	108.45583	9.05550	108.86976		4.69	177,759,105.37	1,639	12,94
R186	On	02/02/2023	Bond Future			9.35041	105.02228	9.22123	105.44440		4.77	0.00	0	
R186	On	04/05/2023	Bond Future			9.50676	106.96938	9.36638	107.40010		4.65	0.00	0	

Contract 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												190,047,387.82	1,754	98,78
R186	On	04/08/2022	Bond Future	8.13	Call			40.39000	0.04039	5,410	4.09	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,754.90000	2.75490	3,126,400	4.09	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			42.48000	0.04248	6,000	4.10	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,718.95000	2.71895	3,088,950	4.10	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			44.63000	0.04463	6,660	4.12	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,683.07000	2.68307	3,051,580	4.12	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call			0.08000	0.00008	0,000	4.44	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,282.60000	7.28260	7,689,000	4.44	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			16.40000	0.01640	0,670	3.84	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,380.16000	3.38016	3,770,910	3.84	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			3,384.88000	3.38488	2,995,990	6.05	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			41.90000	0.04190	59,490	6.05	0.00	0	3,60
R186	On	03/11/2022	Bond Future	8.23	Put			3,205.03000	3.20503	3,531,610	4.60	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			522.50000	0.52250	374,500	4.58	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,370.62000	2.37062	2,636,550	4.58	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			532.83000	0.53283	382,480	4.58	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,345.40000	2.34540	2,608,980	4.58	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			543.29000	0.54329	390,780	4.58	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,320.33000	2.32033	2,581,750	4.58	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			1,023.20000	1.02320	785,440	4.66	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,530.87000	1.53087	1,707,040	4.66	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Call			283.59000	0.28359	196,240	4.60	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			500.10000	0.50010	367,110	4.53	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,471.73000	3.47173	3,760,860	4.53	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			508.02000	0.50802	373,370	4.53	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,445.72000	3.44572	3,733,190	4.53	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			492.03000	0.49203	360,720	4.53	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,497.60000	3.49760	3,788,410	4.53	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,808.56000	2.80856	3,023,680	4.44	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,122.96000	1.12296	906,010	4.45	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,789.62000	2.78962	3,003,390	4.45	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,135.87000	1.13587	917,540	4.45	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,771.16000	2.77116	2,983,550	4.45	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,110.51000	1.11051	894,910	4.44	0.00	0	
Total R186 Option												0.00	0	19,42
Total For R186												190,047,387.82	1,754	118,20
R197	On	04/08/2022	Bond Future			330.41990	330.41990	330.30692	330.30692			12,555,956.20	38	80
R197	On	03/11/2022	Bond Future			335.45171	335.45171	335.34121	335.34121			0.00	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
R197	On	02/02/2023	Bond Future			332.53754	332.53754	332.42884	332.42884			0.00	0	
R197	On	04/05/2023	Bond Future			338.76795	338.76795	338.65967	338.65967			0.00	0	
Total R197 Future												12,555,956.20	38	81
Total For R197												12,555,956.20	38	81
R202	On	04/08/2022	Bond Future			249.21978	249.21978	249.18259	249.18259			29,906,373.60	120	6,75
R202	On	03/11/2022	Bond Future			253.01505	253.01505	252.98029	252.98029			0.00	0	
R202	On	02/02/2023	Bond Future			252.76881	252.76881	252.73626	252.73626			0.00	0	
R202	On	04/05/2023	Bond Future			257.50247	257.50247	257.47114	257.47114			0.00	0	
Total R202 Future												29,906,373.60	120	6,75
Total For R202												29,906,373.60	120	6,75
R2023	On	04/08/2022	Bond Future			6.69670	103.99295	6.57741	104.05763		0.66	0.00	0	25,5
R2023	On	03/11/2022	Bond Future			7.18880	101.63310	6.96950	101.70006		0.41	0.00	0	
Total R2023 Future												0.00	0	25,51
R2023	On	04/08/2022	Bond Future	6.03	Call			8.20000	0.00820	1,020	0.53	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			306.02000	0.30602	363,520	0.53	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			8.82000	0.00882	1,160	0.53	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			301.18000	0.30118	358,200	0.53	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			9.47000	0.00947	1,310	0.53	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			296.38000	0.29638	352,900	0.53	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			27.41000	0.02741	5,590	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			247.71000	0.24771	292,850	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			28.18000	0.02818	5,880	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			245.42000	0.24542	290,080	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			29.13000	0.02913	6,180	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			243.30000	0.24330	287,310	0.32	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	25,51
R2030	On	04/08/2022	Bond Future			10.65049	86.78626	10.50526	87.46033		8.22	173,051,802.44	1,994	89,57
R2030	On	03/11/2022	Bond Future			10.85692	88.08803	10.70433	88.77338		8.02	0.00	0	19,54
R2030	On	02/02/2023	Bond Future			11.04568	85.59523	10.88504	86.29325		8.03	0.00	0	
R2030	On	04/05/2023	Bond Future			11.22541	87.18385	11.05625	87.89546		7.72	0.00	0	
Total R2030 Future												173,051,802.44	1,994	109,11
R2030	On	04/08/2022	Bond Future	10.95	Call			2,341.59000	2.34159	1,834,620	9.45	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			298.29000	0.29829	465,390	9.45	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			4,670.80000	4.67080	5,328,670	4.65	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			17.25000	0.01725	0,010	4.69	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			4,622.03000	4.62203	5,278,860	4.69	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			18.36000	0.01836	0,010	4.73	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/08/2022	Bond Future	9.56	Put			4,573.35000	4.57335	5,229,070	4.73	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	6.91	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			11,106.85000	11.10685	11,780,920	6.91	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.47000	0.00047	0,000	5.57	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			7,138.82000	7.13882	7,812,420	5.57	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			16.20000	0.01620	0,000	4.65	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,519.45000	3.51945	3,978,990	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			654.31000	0.65431	425,020	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			4,388.03000	4.38803	3,765,140	8.86	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,484.96000	3.48496	3,941,020	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			590.06000	0.59006	652,520	8.86	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			279.37000	0.27937	172,630	7.58	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			4,968.11000	4.96811	5,546,720	7.58	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			641.76000	0.64176	415,950	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			667.20000	0.66720	434,090	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,450.84000	3.45084	3,903,080	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			804.46000	0.80446	533,650	7.66	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			3,119.72000	3.11972	3,534,260	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			520.97000	0.52097	370,130	7.62	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			190.96000	0.19096	141,320	7.88	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,738.36000	4.73836	5,212,770	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			725.25000	0.72525	497,430	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,703.53000	4.70353	5,173,730	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			736.60000	0.73660	505,980	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,668.64000	4.66864	5,136,040	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			91.10000	0.09110	67,250	7.97	0.00	0	100
R2030	On	02/02/2023	Bond Future	9.80	Put			5,430.28000	5.43028	5,977,460	7.62	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			548.68000	0.54868	387,270	7.61	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.83	Put			5,317.56000	5.31756	5,854,170	7.61	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			658.91000	0.65891	455,780	7.56	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,915.23000	4.91523	5,410,120	7.56	0.00	0	100
R2030	On	02/02/2023	Bond Future	9.08	Put			8,516.40000	8.51640	9,176,230	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			7,967.14000	7.96714	8,615,520	7.88	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			414.85000	0.41485	298,680	7.68	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			5,983.12000	5.98312	6,564,970	7.68	0.00	0	100
R2030	On	02/02/2023	Bond Future	9.79	Call			511.90000	0.51190	364,520	7.62	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,468.08000	5.46808	6,018,720	7.62	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,736.67000	1.73667	1,907,630	8.17	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.99	Call			713.82000	0.71382	490,210	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			9,791.83000	9.79183	10,466,000	7.97	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	9.04	Call		142.21000	0.14221	107,330	7.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put		8,702.02000	8.70202	9,365,160	7.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call		153.27000	0.15327	115,080	7.94	0.00	0	40
R2030	On	02/02/2023	Bond Future	11.12	Call		2,820.88000	2.82088	2,301,890	8.14	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		1,802.35000	1.80235	1,981,380	8.14	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		2,927.07000	2.92707	2,400,010	8.17	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		3,873.31000	3.87331	4,177,730	7.40	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		1,627.69000	1.62769	1,218,760	7.41	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		3,846.50000	3.84650	4,149,180	7.41	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		3,345.78000	3.34578	2,797,320	8.01	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put		5,474.08000	5.47408	5,926,760	7.19	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call		1,430.20000	1.43020	1,052,370	7.35	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.42	Put		4,175.12000	4.17512	4,508,900	7.35	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		1,594.03000	1.59403	1,188,890	7.39	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		950.71000	0.95071	961,450	9.08	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.53	Call		1,610.81000	1.61081	1,203,620	7.40	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		7,017.10000	7.01710	7,598,150	7.29	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		539.22000	0.53922	390,280	7.27	0.00	0	50
R2030	On	04/05/2023	Bond Future	9.67	Put		6,663.69000	6.66369	7,226,360	7.27	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		627.56000	0.62756	451,410	7.24	0.00	0	40
R2030	On	04/05/2023	Bond Future	11.34	Put		2,156.37000	2.15637	2,319,520	8.01	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.00	Call		856.27000	0.85627	597,340	7.19	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call		6,790.19000	6.79019	6,089,320	9.08	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		6,246.33000	6.24633	6,781,790	7.24	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		206.47000	0.20647	156,460	7.42	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		9,343.93000	9.34393	10,005,530	7.42	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		3,900.25000	3.90025	4,206,720	7.39	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		476.25000	0.47625	345,690	7.29	0.00	0	10
R2030	On	04/05/2023	Bond Future	11.62	Call		4,106.12000	4.10612	3,509,820	8.26	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,763.44000	1.76344	1,878,750	8.26	0.00	0	40
R2030	On	04/05/2023	Bond Future	12.04	Call		5,344.48000	5.34448	4,689,120	8.65	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,309.08000	1.30908	1,365,330	8.65	0.00	0	1,00
Total R2030 Option											0.00	0	10,50
Total For R2030											173,051,802.44	1,994	119,67
R2032	On	04/08/2022	Bond Future			11.09312	86.37590	10.94795	87.13023	9.52	205,661,017.90	2,381	97,10
R2032	On	03/11/2022	Bond Future			11.29334	83.51926	11.14152	84.28596	9.65	154,928,227.30	1,855	76,40
R2032	On	02/02/2023	Bond Future			11.47409	84.95558	11.31527	85.73633	9.27	0.00	0	
R2032	On	04/05/2023	Bond Future			11.64239	82.37243	11.47623	83.16821	9.32	0.00	0	
Total R2032 Future											360,589,245.20	4,236	173,61

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			0.00000	0.00000	0,000	8.14		0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			11,245.30000	11.24530	11,999,630	8.14		0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.13000	0.00013	0,000	7.82		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			4,809.97000	4.80997	4,101,690	11.25		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			72.58000	0.07258	118,630	11.25		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call			522.43000	0.52243	261,050	8.89		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			1,832.08000	1.83208	2,325,030	8.89		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.00	Call			1,219.00000	1.21900	795,390	9.52		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			3,504.01000	3.50401	2,842,430	10.71		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			185.87000	0.18587	278,620	10.71		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			58.24000	0.05824	10,260	7.81		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			4,037.06000	4.03706	4,743,410	7.81		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			61.57000	0.06157	11,260	7.83		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			6,761.60000	6.76160	7,514,270	7.56		0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			249.64000	0.24964	91,600	8.46		0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			2,635.57000	2.63557	3,231,860	8.46		0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			3.36000	0.00336	0,190	7.49		0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			6,301.31000	6.30131	7,052,470	7.49		0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			30.23000	0.03023	3,380	7.56		0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			947.49000	0.94749	1,278,210	9.52		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	9.40	Put			8,639.05000	8.63905	9,393,250	7.82		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			1.75000	0.00175	0,090	7.56		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			4,623.45000	4.62345	5,350,930	7.56		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			55.03000	0.05503	9,340	7.78		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			4,089.47000	4.08947	4,798,110	7.78		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			3,984.82000	3.98482	4,688,840	7.83		0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Put			3,360.99000	3.36099	3,839,430	9.01		0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			275.89000	0.27589	181,580	8.70		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			4,035.72000	4.03572	4,587,430	8.87		0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			37.03000	0.03703	24,310	8.81		0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put			3,763.95000	3.76395	4,287,780	8.93		0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call			901.10000	0.90110	616,910	9.00		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			3,396.45000	3.39645	3,878,960	9.00		0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			918.46000	0.91846	630,200	9.01		0.00	0	70
R2032	On	03/11/2022	Bond Future	10.11	Put			5,706.68000	5.70668	6,395,110	8.71		0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call			23.03000	0.02303	14,760	8.83		0.00	0	10
R2032	On	03/11/2022	Bond Future	10.16	Put			5,468.41000	5.46841	6,140,800	8.70		0.00	0	10
R2032	On	03/11/2022	Bond Future	10.21	Call			317.58000	0.31758	205,580	8.70		0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Put			5,235.38000	5.23538	5,890,080	8.70		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			635.70000	0.63570	420,710	8.87		0.00	0	

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			27.05000	0.02705	17,470	8.82	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			9,772.42000	9.77242	10,529,540	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			9,196.72000	9.19672	9,950,700	8.81	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			137.57000	0.13757	96,630	8.74	0.00	0	7%
R2032	On	03/11/2022	Bond Future	9.92	Put			6,664.56000	6.66456	7,390,320	8.74	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			238.32000	0.23832	160,050	8.71	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			3,216.48000	3.21648	2,653,160	10.04	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,174.92000	1.17492	1,378,300	10.04	0.00	0	5%
R2032	On	03/11/2022	Bond Future	12.30	Call			6,067.71000	6.06771	5,360,260	11.06	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			448.85000	0.44885	508,100	11.06	0.00	0	7%
R2032	On	03/11/2022	Bond Future	10.56	Call			737.96000	0.73796	495,090	8.93	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			10,063.07000	10.06307	10,821,500	8.83	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			750.16000	0.75016	536,190	8.58	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,447.25000	5.44725	6,014,030	8.58	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			887.91000	0.88791	640,390	8.64	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,054.92000	5.05492	5,588,150	8.64	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.67	Call			1,151.58000	1.15158	848,690	8.74	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.22	Call			539.42000	0.53942	383,560	8.50	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			6,201.42000	6.20142	6,826,310	8.50	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			724.53000	0.72453	516,900	8.57	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,528.14000	5.52814	6,101,260	8.57	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			737.37000	0.73737	526,480	8.57	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			706.77000	0.70677	761,550	11.01	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.47	Call			116.27000	0.11627	91,440	8.62	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			9,952.66000	9.95266	10,708,580	8.62	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			294.50000	0.29450	224,470	8.54	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			7,596.03000	7.59603	8,306,750	8.54	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			479.28000	0.47928	345,860	8.50	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			4,427.16000	4.42716	4,905,020	8.74	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,586.39000	1.58639	1,784,060	9.94	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			7,416.47000	7.41647	6,690,500	11.01	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			6,466.03000	6.46603	7,113,360	8.50	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			80.50000	0.08050	64,590	8.64	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Put			10,840.64000	10.84064	11,605,480	8.64	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			5,487.70000	5.48770	6,057,560	8.57	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			3,641.91000	3.64191	3,092,120	9.76	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,815.42000	1.81542	2,046,380	9.76	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			4,128.94000	4.12894	3,545,860	9.94	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,595.10000	1.59510	1,237,500	8.82	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			4,587.25000	4.58725	5,025,430	8.82	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.88	Call			1,613.43000	1.61343	1,252,820	8.83	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,555.07000	4.55507	4,990,240	8.83	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,632.17000	1.63217	1,268,530	8.83	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			4,523.34000	4.52334	4,955,480	8.83	0.00	0	
Total R2032 Option												0.00	0	29,96
Total For R2032												360,589,245.20	4,236	203,58
R2035	On	04/08/2022	Bond Future			11.38264	87.37466	11.27306	88.01337		10.65	165,050,732.74	1,889	130,96
R2035	On	03/11/2022	Bond Future			11.57103	84.19702	11.45674	84.84641		10.87	0.00	0	3,72
R2035	On	02/02/2023	Bond Future			11.74515	85.64384	11.62586	86.30527		10.43	0.00	0	
R2035	On	04/05/2023	Bond Future			11.89918	82.73317	11.77489	83.40747		10.53	0.00	0	
Total R2035 Future												165,050,732.74	1,889	134,62
R2035	On	04/08/2022	Bond Future	9.53	Call			0.02000	0.00002	0,000	9.36	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			11,169.35000	11.16935	11,808,040	9.36	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			0.38000	0.00038	0,100	9.36	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call			840.32000	0.84032	548,020	10.47	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,684.79000	1.68479	2,031,200	10.47	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			5,185.05000	5.18505	4,563,900	12.14	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			188.24000	0.18824	89,320	9.89	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			3,521.19000	3.52119	4,060,980	9.89	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			197.25000	0.19725	94,250	9.90	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			4,590.56000	4.59056	5,188,850	9.68	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			206.59000	0.20659	99,410	9.91	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			3,415.75000	3.41575	3,947,280	9.91	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			9,035.89000	9.03589	9,674,320	9.36	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			69.09000	0.06909	28,670	9.68	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put			3,468.27000	3.46827	4,003,980	9.90	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			102.70000	0.10270	120,260	12.14	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			126.88000	0.12688	56,900	9.80	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			3,957.48000	3.95748	4,526,210	9.80	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			3,808.64000	3.80864	4,164,540	10.17	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			1,202.64000	1.20264	890,600	10.25	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put			3,573.94000	3.57394	3,911,290	10.25	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,378.56000	1.37856	1,043,950	10.35	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			10,198.59000	10.19859	10,833,840	9.67	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			184.95000	0.18495	136,720	9.68	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			7,187.46000	7.18746	7,788,620	9.68	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			417.94000	0.41794	285,150	9.75	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			502.85000	0.50285	520,650	12.67	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			1,079.41000	1.07941	785,920	10.17	0.00	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			1,424.89000	1.42489	1,084,790	10.38	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,204.33000	3.20433	3,513,620	10.38	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			7,090.72000	7.09072	6,459,130	12.67	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			5,713.26000	5.71326	6,229,860	9.75	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Put			3,275.91000	3.27591	3,590,690	10.35	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			44.73000	0.04473	30,590	9.67	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.14	Call			1,401.61000	1.40161	1,064,340	10.37	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,239.98000	3.23998	3,552,100	10.37	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			1,072.67000	1.07267	869,550	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			5,386.34000	5.38634	5,844,650	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,398.58000	1.39858	1,144,000	9.91	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			4,701.33000	4.70133	5,108,180	9.91	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,419.11000	1.41911	1,162,160	9.93	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			725.15000	0.72515	587,740	9.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			6,372.26000	6.37226	6,896,280	9.59	0.00	0	50
R2035	On	02/02/2023	Bond Future	10.86	Call			1,037.54000	1.03754	840,770	9.75	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			5,471.25000	5.47125	5,935,910	9.75	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,055.12000	1.05512	855,080	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			673.60000	0.67360	733,300	12.68	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Call			362.86000	0.36286	295,870	9.47	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			8,255.00000	8.25500	8,849,440	9.47	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			645.24000	0.64524	523,660	9.54	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			6,661.03000	6.66103	7,200,880	9.54	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			697.83000	0.69783	565,790	9.57	0.00	0	40
R2035	On	02/02/2023	Bond Future	11.06	Put			4,662.91000	4.66291	5,067,390	9.93	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Call			127.92000	0.12792	106,410	9.49	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put			11,206.70000	11.20670	11,846,620	9.49	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			140.39000	0.14039	116,400	9.49	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			10,953.21000	10.95321	11,590,650	9.49	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			153.85000	0.15385	127,180	9.48	0.00	0	40
R2035	On	02/02/2023	Bond Future	10.87	Put			5,428.78000	5.42878	5,890,170	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			2,112.32000	2.11232	2,378,420	11.00	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			3,976.06000	3.97606	3,574,240	11.05	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			2,034.50000	2.03450	2,294,110	11.05	0.00	0	40
R2035	On	02/02/2023	Bond Future	13.22	Call			8,917.04000	8.91704	8,315,310	12.68	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			10,701.75000	10.70175	11,336,510	9.48	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			6,467.59000	6.46759	6,996,980	9.57	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			3,837.89000	3.83789	3,442,560	11.00	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,164.20000	1.16420	1,208,790	12.22	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Call			1,807.99000	1.80799	1,481,300	9.99	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			5,206.10000	5.20610	5,553,710	9.99	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			1,871.27000	1.87127	1,536,410	10.01	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			5,096.18000	5.09618	5,435,620	10.01	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			1,892.54000	1.89254	1,555,240	10.02	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			5,059.83000	5.05983	5,396,830	10.02	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			239.63000	0.23963	217,690	9.79	0.00	0	40
R2035	On	04/05/2023	Bond Future	9.85	Put			11,776.68000	11.77668	12,429,040	9.79	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			629.74000	0.62974	532,710	9.75	0.00	0	50
R2035	On	04/05/2023	Bond Future	10.42	Put			8,524.38000	8.52438	9,101,650	9.75	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			834.25000	0.83425	686,110	9.73	0.00	0	40
R2035	On	04/05/2023	Bond Future	11.22	Call			1,913.96000	1.91396	1,573,940	10.02	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			5,023.68000	5.02368	5,357,960	10.02	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call			5,588.47000	5.58847	5,053,920	11.35	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			1,968.36000	1.96836	2,108,110	11.35	0.00	0	40
R2035	On	04/05/2023	Bond Future	13.18	Call			8,345.44000	8.34544	7,715,730	12.22	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			7,619.88000	7.61988	8,146,040	9.73	0.00	0	
Total R2035 Option												0.00	0	14,85
Total For R2035												165,050,732.74	1,889	149,51
R2037	On	04/08/2022	Bond Future			11.58178	78.83223	11.48242	79.41256		11.99	65,824,912.05	835	140,00
R2037	On	03/11/2022	Bond Future			11.75953	80.01493	11.65610	80.60496		11.64	0.00	0	2,00
R2037	On	02/02/2023	Bond Future			11.92367	77.13342	11.81592	77.73438		11.79	0.00	0	
R2037	On	04/05/2023	Bond Future			12.07817	78.56612	11.96602	79.17885		11.32	0.00	0	
Total R2037 Future												65,824,912.05	835	142,07
R2037	On	04/08/2022	Bond Future	11.95	Put			387.48000	0.38748	455,610	12.80	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call			173.13000	0.17313	87,880	11.05	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			3,643.83000	3.64383	4,138,910	11.05	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			569.33000	0.56933	357,380	11.50	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.90	Call			164.96000	0.16496	83,200	11.04	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			2,193.56000	2.19356	2,561,940	11.50	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			1,058.52000	1.05852	748,080	11.85	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			1,426.37000	1.42637	1,696,260	11.85	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.90	Put			3,698.28000	3.69828	4,196,850	11.04	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.95	Call			3,063.91000	3.06391	2,551,710	12.80	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			0.65000	0.00065	0,200	10.54	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put			8,778.21000	8.77821	9,358,090	10.54	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			157.08000	0.15708	78,760	11.03	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			3,753.09000	3.75309	4,255,100	11.03	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,336.72000	3.33672	3,615,230	11.00	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			1,327.31000	1.32731	1,021,020	10.97	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/11/2022	Bond Future	11.30	Put		3,410.42000	3.41042	3,694,160	10.97	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,349.92000	1.34992	1,041,010	10.99	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,373.42000	3.37342	3,654,540	10.99	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,372.76000	1.37276	1,061,240	11.00	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,119.22000	1.11922	876,870	10.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		5,598.23000	5.59823	5,956,840	10.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,084.67000	1.08467	847,930	10.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		5,685.69000	5.68569	6,049,910	10.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,101.96000	1.10196	862,320	10.96	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		5,641.94000	5.64194	6,003,260	10.96	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		5,471.72000	5.47172	5,792,560	10.67	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,758.30000	1.75830	1,463,910	10.67	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		5,433.36000	5.43336	5,751,700	10.67	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		1,717.36000	1.71736	1,427,970	10.66	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		5,510.28000	5.51028	5,833,620	10.66	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		1,737.76000	1.73776	1,445,870	10.67	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											65,824,912.05	835	144,32
R2040	On	04/08/2022	Bond Future			11.68955	80.39067	11.57997	81.07509	12.64	36,175,801.50	450	124,50
R2040	On	03/11/2022	Bond Future			11.86247	81.59677	11.74843	82.29255	12.27	0.00	0	4,40
R2040	On	02/02/2023	Bond Future			12.02236	78.49212	11.90360	79.20071	12.47	0.00	0	
R2040	On	04/05/2023	Bond Future			12.17253	79.95040	12.04900	80.67272	11.97	0.00	0	
Total R2040 Future											36,175,801.50	450	128,95
R2040	On	04/08/2022	Bond Future	9.70	Call		0.01000	0.00001	0,000	11.09	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		13,326.51000	13.32651	14,010,920	11.09	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		30.23000	0.03023	13,740	11.38	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.05	Call		210.25000	0.21025	119,940	11.85	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		3,654.37000	3.65437	4,248,480	11.85	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		4,218.28000	4.21828	3,607,560	14.05	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		5,876.79000	5.87679	6,544,720	11.38	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		191.00000	0.19100	107,930	11.82	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		231.31000	0.23131	305,010	14.05	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Put		3,769.59000	3.76959	4,370,940	11.82	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		200.46000	0.20046	113,790	11.84	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,711.77000	3.71177	4,309,520	11.84	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,498.75000	1.49875	1,143,400	11.73	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,621.39000	3.62139	3,961,820	11.73	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		1,028.78000	1.02878	744,960	11.43	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put		4,513.47000	4.51347	4,925,430	11.43	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/11/2022	Bond Future	11.39	Call		1,449.70000	1.44970	1,100,620	11.70	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,700.55000	3.70055	4,047,250	11.70	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,474.10000	1.47410	1,121,970	11.71	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,660.81000	3.66081	4,004,460	11.71	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		5,527.44000	5.52744	4,901,140	13.61	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		1,001.57000	1.00157	1,071,050	13.61	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Call		300.07000	0.30007	208,320	10.92	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		7,173.49000	7.17349	7,777,520	10.92	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		401.70000	0.40170	274,690	10.98	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		6,580.45000	6.58045	7,149,220	10.98	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Call		1,730.72000	1.73072	1,348,600	11.86	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put		3,280.29000	3.28029	3,593,950	11.86	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,115.64000	6.11564	6,575,970	11.42	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,129.15000	1.12915	877,290	11.43	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,068.25000	6.06825	6,524,980	11.43	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,014.54000	7.01454	7,549,590	11.31	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		851.63000	0.85163	663,490	11.31	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.96	Put		6,858.49000	6.85849	7,378,940	11.31	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,091.88000	1.09188	847,390	11.41	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,163.31000	6.16331	6,627,410	11.41	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		1,110.42000	1.11042	862,160	11.42	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,224.16000	2.22416	2,411,360	12.88	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.18	Call		177.96000	0.17796	150,520	11.35	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		11,703.04000	11.70304	12,384,190	11.35	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		190.34000	0.19034	160,610	11.35	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.21	Put		11,493.15000	11.49315	12,172,010	11.35	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		805.13000	0.80513	631,590	11.31	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		4,265.98000	4.26598	3,750,700	12.84	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,284.70000	2.28470	2,478,010	12.84	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		4,378.29000	4.37829	3,856,900	12.88	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		5,766.99000	5.76699	6,137,030	11.37	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		2,098.39000	2.09839	1,731,600	11.41	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.48	Put		5,566.23000	5.56623	5,921,760	11.41	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		745.69000	0.74569	631,700	11.07	0.00	0	50
R2040	On	04/05/2023	Bond Future	10.92	Put		8,128.29000	8.12829	8,663,930	11.06	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,937.88000	1.93788	1,591,560	11.35	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		5,848.91000	5.84891	6,224,910	11.35	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		293.01000	0.29301	264,550	11.13	0.00	0	40
R2040	On	04/05/2023	Bond Future	11.42	Put		5,807.97000	5.80797	6,180,850	11.36	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		1,982.97000	1.98297	1,630,690	11.37	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	04/05/2023	Bond Future	13.45	Call		8,949.18000	8.94918	8,271,700	13.92	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,339.84000	1.33984	1,384,680	13.92	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.42	Call		1,960.49000	1.96049	1,611,050	11.36	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		12,713.09000	12.71309	13,406,950	11.13	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		9,163.01000	9.16301	9,771,340	11.07	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,007.78000	1.00778	821,100	11.06	0.00	0	40
R2040	On	04/05/2023	Bond Future	12.78	Call		6,254.94000	6.25494	5,672,850	13.01	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,129.64000	2.12964	2,269,870	13.01	0.00	0	40
Total R2040 Option											0.00	0	11,500
Total For R2040											36,175,801.50	450	140,500
R2044	On	04/08/2022	Bond Future			11.67525	77.36767	11.58588	77.93443	13.32	27,078,684.50	350	88,600
R2044	On	03/11/2022	Bond Future			11.83847	78.52846	11.74548	79.10470	12.94	0.00	0	
R2044	On	02/02/2023	Bond Future			11.98897	75.49630	11.89216	76.08327	13.16	0.00	0	
R2044	On	04/05/2023	Bond Future			12.12982	76.89895	12.02916	77.49746	12.65	0.00	0	
Total R2044 Future											27,078,684.50	350	88,600
R2044	On	04/08/2022	Bond Future	11.10	Put		3,469.36000	3.46936	3,939,370	12.58	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		239.15000	0.23915	149,560	12.54	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,583.25000	3.58325	4,060,420	12.54	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		250.36000	0.25036	157,250	12.56	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,526.04000	3.52604	3,999,690	12.56	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		262.00000	0.26200	165,250	12.58	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,751.62000	3.75162	4,009,370	12.34	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,504.64000	1.50464	1,183,730	12.36	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,710.96000	3.71096	3,966,290	12.36	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1,529.66000	1.52966	1,206,170	12.37	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,670.63000	3.67063	3,923,380	12.37	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		220.55000	0.22055	167,730	11.51	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	10.60	Put		7,960.90000	7.96090	8,484,320	11.51	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1,267.95000	1.26795	972,220	12.20	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	11.30	Put		4,132.74000	4.13274	4,413,250	12.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1,479.86000	1.47986	1,161,370	12.34	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		5,942.72000	5.94272	6,282,250	12.10	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,203.63000	1.20363	963,440	12.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		6,037.56000	6.03756	6,384,340	12.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,223.77000	1.22377	979,860	12.09	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		5,990.10000	5.99010	6,333,160	12.09	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,243.90000	1.24390	996,460	12.10	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		2,012.24000	2.01224	1,689,110	11.99	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,877.38000	5.87738	6,152,760	11.99	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2044	On	04/05/2023	Bond Future	11.42	Call			2,035.45000	2.03545	1,709,780	12.00	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			5,835.55000	5.83555	6,108,390	12.00	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			2,058.81000	2.05881	1,730,600	12.01	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			5,793.96000	5.79396	6,064,260	12.01	0.00	0	
Total R2044 Option												0.00	0	3,20
Total For R2044												27,078,684.50	350	91,81
R2048	On	04/08/2022	Bond Future			11.62125	80.53349	11.53173	81.11489		13.05	0.00	0	200,79
R2048	On	03/11/2022	Bond Future			11.78316	77.31651	11.68991	77.90769		13.39	0.00	0	
R2048	On	02/02/2023	Bond Future			11.93241	78.64530	11.83527	79.24749		12.87	0.00	0	
R2048	On	04/05/2023	Bond Future			12.06360	75.66860	11.96267	76.28244		13.10	0.00	0	
Total R2048 Future												0.00	0	200,79
R2048	On	04/08/2022	Bond Future	10.99	Call			228.30000	0.22830	120,250	12.14	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			3,918.66000	3.91866	4,392,010	12.14	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			239.06000	0.23906	126,690	12.15	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put			3,858.51000	3.85851	4,327,540	12.15	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.40	Call			5.23000	0.00523	1,810	11.49	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			8,078.22000	8.07822	8,656,200	11.49	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			146.80000	0.14680	73,150	12.02	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			4,480.20000	4.48020	4,987,950	12.02	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			217.91000	0.21791	114,070	12.12	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			3,979.28000	3.97928	4,456,840	12.12	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Put			8,858.61000	8.85861	9,438,620	11.48	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			0.01000	0.00001	0,000	11.45	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			13,826.63000	13.82663	14,408,020	11.45	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			0.89000	0.00089	0,300	11.48	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			9,653.23000	9.65323	10,234,040	11.48	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			2.15000	0.00215	0,760	11.48	0.00	0	1,20
R2048	On	03/11/2022	Bond Future	11.31	Call			1,433.51000	1.43351	1,109,240	12.64	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			3,928.43000	3.92843	4,195,340	12.64	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			1,458.32000	1.45832	1,131,280	12.65	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,885.74000	3.88574	4,149,880	12.65	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			1,409.10000	1.40910	1,087,460	12.62	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			3,971.62000	3.97162	4,241,160	12.62	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			6,234.07000	6.23407	6,645,400	11.99	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			1,195.38000	1.19538	1,001,210	12.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			6,184.32000	6.18432	6,592,340	12.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			1,155.29000	1.15529	967,710	11.98	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			6,284.15000	6.28415	6,698,760	11.98	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			1,175.23000	1.17523	984,370	11.99	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2048	On	04/05/2023	Bond Future	11.33	Call		1,999.12000	1.99912	1,672,920	12.35		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,060.22000	6.06022	6,347,860	12.35		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,022.82000	2.02282	1,693,760	12.36		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,016.74000	6.01674	6,301,520	12.36		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,046.42000	2.04642	1,714,750	12.37		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,973.25000	5.97325	6,255,420	12.37		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			11.41937	66.92165	11.31482	67.45004	12.07		0.00	0	23,25
R209	On	03/11/2022	Bond Future			11.58799	64.77982	11.47938	65.31691	12.29		0.00	0	4,52
R209	On	02/02/2023	Bond Future			11.73951	65.89376	11.62671	66.44077	11.83		0.00	0	
R209	On	04/05/2023	Bond Future			11.87945	63.96519	11.76235	64.52278	11.92		0.00	0	
Total R209 Future												0.00	0	27,81
R209	On	04/08/2022	Bond Future	10.59	Put		3,904.89000	3.90489	4,394,860	11.04		0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		60.80000	0.06080	26,220	11.02		0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,007.74000	4.00774	4,501,550	11.02		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		64.44000	0.06444	27,990	11.03		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,956.19000	3.95619	4,448,130	11.03		0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		68.26000	0.06826	29,840	11.04		0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,903.89000	1.90389	2,097,310	12.29		0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		281.50000	0.28150	194,570	10.94		0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		5,423.98000	5.42398	5,874,140	10.94		0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		917.76000	0.91776	677,420	11.51		0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,330.49000	3.33049	3,624,900	11.53		0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		4.79000	0.00479	2,720	10.92		0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		12,574.41000	12.57441	13,109,430	10.92		0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		12.04000	0.01204	7,620	10.92		0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,260.58000	3.26058	3,550,200	11.56		0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,006.35000	2.00635	1,662,680	12.29		0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		969.45000	0.96945	721,980	11.56		0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		11,012.15000	11.01215	11,544,820	10.92		0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		61.43000	0.06143	45,740	10.93		0.00	0	3,50
R209	On	03/11/2022	Bond Future	10.00	Put		8,051.27000	8.05127	8,572,670	10.93		0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Put		3,365.89000	3.36589	3,662,640	11.51		0.00	0	7,00
R209	On	03/11/2022	Bond Future	11.01	Call		934.75000	0.93475	692,070	11.53		0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		3,560.35000	3.56035	3,112,720	13.15		0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		1,042.40000	1.04240	1,131,860	13.15		0.00	0	3,50
R209	On	03/11/2022	Bond Future	11.02	Call		952.07000	0.95207	706,920	11.54		0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,295.48000	3.29548	3,587,420	11.54		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/02/2023	Bond Future	10.80	Put		5.0304000	5.03004	5,432,440	11.00	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		783.72000	0.78372	644,290	10.98	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		5,108.61000	5.10861	5,516,190	10.98	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		797.67000	0.79767	655,750	10.99	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		5,069.13000	5.06913	5,474,220	10.99	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		811.94000	0.81194	667,330	11.00	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,490.87000	1.49087	1,231,580	11.27	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,726.79000	4.72679	5,025,090	11.27	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		1,455.48000	1.45548	1,200,860	11.25	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,794.19000	4.79419	5,097,160	11.25	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,473.12000	1.47312	1,216,060	11.26	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,760.40000	4.76040	5,060,930	11.26	0.00	0	
Total R209 Option											0.00	0	26,00
Total For R209											0.00	0	53,81
R210	On	04/08/2022	Bond Future			224.64674	224.64674	224.50247	224.50247		9.07	0	1,00
R210	On	03/11/2022	Bond Future			225.09373	225.09373	224.95008	224.95008		9.18	0	
R210	On	02/02/2023	Bond Future			229.01111	229.01111	228.86724	228.86724		8.81	0	
R210	On	04/05/2023	Bond Future			230.23538	230.23538	230.09076	230.09076		8.86	0	
Total R210 Future											0.00	0	1,00
Total For R210											0.00	0	1,00
R213	On	04/08/2022	Bond Future			10.94864	81.51202	10.80853	82.16988	9.07	0.00	0	30,00
R213	On	03/11/2022	Bond Future			11.15133	79.19448	11.00470	79.86319	9.18	0.00	0	
R213	On	02/02/2023	Bond Future			11.33830	80.55497	11.18462	81.23600	8.81	0.00	0	
R213	On	04/05/2023	Bond Future			11.50445	78.49950	11.34355	79.19373	8.86	0.00	0	
Total R213 Future											0.00	0	30,00
R213	On	04/08/2022	Bond Future	9.88	Call		20.23000	0.02023	0,060	5.59	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,564.18000	4.56418	5,201,870	5.59	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		21.54000	0.02154	0,080	5.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,514.79000	4.51479	5,151,190	5.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		22.92000	0.02292	0,100	5.68	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,465.52000	4.46552	5,100,560	5.68	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		258.68000	0.25868	162,310	8.47	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		5,143.26000	5.14326	5,715,600	8.47	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		433.33000	0.43333	278,240	8.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		4,285.93000	4.28593	4,799,550	8.56	0.00	0	40
R213	On	03/11/2022	Bond Future	10.37	Call		637.79000	0.63779	423,020	8.65	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call		24.20000	0.02420	17,170	8.82	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		9,257.63000	9.25763	9,919,310	8.82	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		28.98000	0.02898	20,460	8.79	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		8,946.14000	8.94614	9,606,330	8.79	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		175.52000	0.17552	116,280	8.53	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		3,513.89000	3.51389	3,957,260	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,583.60000	3.58360	4,034,040	8.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		663.79000	0.66379	442,000	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,548.64000	3.54864	3,995,560	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		677.05000	0.67705	451,710	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		5,757.25000	5.75725	6,366,720	8.53	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.37	Put		3,618.76000	3.61876	4,072,700	8.65	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call		650.71000	0.65071	432,440	8.65	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		649.99000	0.64999	458,780	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		5,056.27000	5.05627	5,546,090	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		791.69000	0.79169	563,380	8.21	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,626.98000	4.62698	5,079,700	8.21	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.01	Call		436.74000	0.43674	324,310	8.24	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,903.02000	5.90302	6,471,620	8.24	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		628.07000	0.62807	445,000	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		5,130.01000	5.13001	5,627,970	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		638.97000	0.63897	451,930	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		5,093.06000	5.09306	5,587,050	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		896.86000	0.89686	644,070	8.24	0.00	0	9;
R213	On	02/02/2023	Bond Future	10.43	Put		4,354.27000	4.35427	4,782,510	8.24	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,273.82000	5.27382	4,661,390	9.84	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		912.06000	0.91206	980,660	9.84	0.00	0	9;
R213	On	02/02/2023	Bond Future	9.16	Call		87.23000	0.08723	68,840	8.48	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		9,814.67000	9.81467	10,477,310	8.48	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,187.96000	4.18796	4,524,020	8.46	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,528.70000	1.52870	1,167,770	8.46	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		4,159.48000	4.15948	4,492,780	8.46	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,495.19000	1.49519	1,140,030	8.45	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		4,216.57000	4.21657	4,555,640	8.45	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,511.89000	1.51189	1,153,720	8.46	0.00	0	
Total R213 Option											0.00	0	5,26
Total For R213											0.00	0	35,36
R214	On	04/08/2022	Bond Future			11.66660	63.98467	11.57211	64.47351	13.13	575,414,137.31	8,993	68,50
R214	On	03/11/2022	Bond Future			11.82960	61.65730	11.73144	62.15425	13.45	0.00	0	8
R214	On	02/02/2023	Bond Future			11.97983	62.71682	11.87783	63.22296	12.96	0.00	0	
R214	On	04/05/2023	Bond Future			12.11222	60.58488	12.00644	61.10089	13.13	0.00	0	
Total R214 Future											575,414,137.31	8,993	68,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/08/2022	Bond Future	10.97	Call		121.11000	0.12111	71,130	12.19	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,385.97000	3.38597	3,824,830	12.19	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		127.21000	0.12721	75,150	12.20	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,335.66000	3.33566	3,772,440	12.20	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		133.54000	0.13354	79,320	12.22	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,285.64000	3.28564	3,720,260	12.22	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,152.89000	1.15289	892,570	12.77	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		3,146.44000	3.14644	3,383,070	12.77	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,172.49000	1.17249	910,040	12.78	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,112.47000	3.11247	3,346,970	12.78	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		1,133.36000	1.13336	875,170	12.75	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,180.54000	3.18054	3,419,300	12.75	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		5,149.16000	5.14916	5,472,740	11.83	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		907.36000	0.90736	721,930	11.84	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		5,109.04000	5.10904	5,429,750	11.84	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		922.92000	0.92292	734,610	11.85	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		5,069.14000	5.06914	5,386,970	11.85	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		891.96000	0.89196	709,400	11.83	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,587.67000	1.58767	1,326,570	12.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,899.62000	4.89962	5,154,530	12.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,606.38000	1.60638	1,342,960	12.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,864.94000	4.86494	5,117,530	12.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,625.22000	1.62522	1,359,470	12.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,830.46000	4.83046	5,080,720	12.42	0.00	0	
Total R214 Option											0.00	0	
Total For R214											575,414,137.31	8,993	68,58
Total for Bond											1,978,499,461.87	23,082	1,426,14
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
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			799.77300	799.77300	805.25500	805.25500				7,997,730.00	1	1,1
GOVI On 03/11/2022 GOVI			811.87600	811.87600	817.45100	817.45100				0.00	0	
GOVI On 02/02/2023 GOVI			825.80200	825.80200	831.48100	831.48100				0.00	0	
GOVI On 04/05/2023 GOVI			841.06000	841.06000	846.85000	846.85000				0.00	0	
Total GOVI Future										7,997,730.00	1	1,1
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			140,250.00000	14.02500	195,070,000			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			140,050.00000	14.00500	194,870,000			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			140,150.00000	14.01500	194,970,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			29,590.00000	2.95900	85,340,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/11/2022	GOVI	820.42	Put		29,690.00000	2.96900	85,440,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		29,790.00000	2.97900	85,540,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		0.00000	0.00000	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		193,390.00000	19.33900	250,180,000		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		193,490.00000	19.34900	250,280,000		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		193,590.00000	19.35900	250,380,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		60,300.00000	6.03000	118,200,000		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		60,100.00000	6.01000	118,000,000		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		60,200.00000	6.02000	118,100,000		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											7,997,730.00	1	1,1'
Total for GOVI											7,997,730.00	1	1,1'
AL37	On	04/08/2022	Index Future			814.24000	814.24000	817.31300	817.31300		0.00	0	
AL37	On	03/11/2022	Index Future			826.56200	826.56200	829.69200	829.69200		0.00	0	
AL37	On	02/02/2023	Index Future			840.74000	840.74000	843.93200	843.93200		0.00	0	
AL37	On	04/05/2023	Index Future			856.27400	856.27400	859.53100	859.53100		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/08/2022	Index Future			911.27000	911.27000	918.52300	918.52300		0.00	0	
AL7T	On	03/11/2022	Index Future			925.06000	925.06000	932.43500	932.43500		0.00	0	
AL7T	On	02/02/2023	Index Future			940.92800	940.92800	948.43900	948.43900		0.00	0	
AL7T	On	04/05/2023	Index Future			958.31300	958.31300	965.96900	965.96900		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/08/2022	Index Future			810.99800	810.99800	816.47900	816.47900		0.00	0	13
ALBI	On	03/11/2022	Index Future			823.27100	823.27100	828.84500	828.84500		0.00	0	
ALBI	On	02/02/2023	Index Future			837.39300	837.39300	843.07000	843.07000		0.00	0	
ALBI	On	04/05/2023	Index Future			852.86500	852.86500	858.65400	858.65400		0.00	0	
Total ALBI Future											0.00	0	13
Total For ALBI											0.00	0	13
IGOV	On	04/08/2022	Index Future			321.55300	321.55300	321.75500	321.75500		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			326.49800	326.49800	326.70700	326.70700				0.00	0	
IGOV	On	02/02/2023			332.17700	332.17700	332.39300	332.39300				0.00	0	
IGOV	On	04/05/2023			338.39100	338.39100	338.61300	338.61300				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		5.07500	94.92500	5.02500	94.97500				0.00	0	
JIBAR	f	On	17/08/2022		5.67000	94.33000	5.67000	94.33000				0.00	0	
JIBAR	f	On	21/09/2022		5.82500	94.17500	5.76500	94.23500				0.00	0	
JIBAR	f	On	19/10/2022		6.37000	93.63000	6.32000	93.68000				0.00	0	
JIBAR	f	On	16/11/2022		6.48000	93.52000	6.38000	93.62000				0.00	0	
JIBAR	f	On	21/12/2022		7.00500	92.99500	6.97500	93.02500				0.00	0	
JIBAR	f	On	15/03/2023		7.54000	92.46000	7.37000	92.63000				0.00	0	
JIBAR	f	On	21/06/2023		8.00500	91.99500	7.83500	92.16500				0.00	0	
JIBAR	f	On	20/09/2023		8.24000	91.76000	8.02000	91.98000				0.00	0	
JIBAR	f	On	20/12/2023		8.28000	91.72000	8.10000	91.90000				0.00	0	
JIBAR	f	On	20/03/2024		8.50500	91.49500	8.29500	91.70500				0.00	0	
JIBAR	f	On	19/06/2024		8.57500	91.42500	8.30500	91.69500				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 :											1,986,497,191.87	23,083	1,428,48	
ABCPI	On	07/12/2023			2.19800	322.75364	2.19800	322.67306				0.00	0	125,000,00
Total ABCPI3 SPOT												0.00	0	125,000,00
Total For ABCPI3												0.00	0	125,000,00
ABF001	On	13/09/2026					0.00000	100.35583				0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024					0.00000	101.85036				0.00	0	
Total ABF003 SPOT												0.00	0	
Total For ABF003												0.00	0	
ABF004	On	30/06/2026			9.65000	100.12883	9.65000	100.10305				0.00	0	
Total ABF004 SPOT												0.00	0	
Total For ABF004												0.00	0	
ABF005	On	30/06/2031			11.95000	85.97964	11.95000	85.95238				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	100.62830				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.30931				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.17929				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.07400				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.11392				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.00565				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.16331				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.51423				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.22683				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.17940				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN30 On 29/08/2028 Spot Bond					0.00000	101.50460				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	100.99569				0.00	0	

Contract 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	101.14004				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.15830				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.74654				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.07017				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.38735				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.45998				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.28403				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.91432				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.21089				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.24184				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.26400				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	100.16785				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.74306				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.65365				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.14268				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.70716				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.11029				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.90703				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.71365				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.73758				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.75758				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.10473				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.10899				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	100.11126				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.36151				0.00	30,300,000	30,300,00
Total ABJ01 SPOT										0.00	30,300,000	30,300,00
Total For ABJ01										0.00	30,300,000	30,300,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.86251				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.66092				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.12563				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.08239				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	153.71537				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	42.28592	100.00000	42.18483				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	162.13186				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.55000	3.55000	3.55000	214.43384				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.50000	4.50000	4.50000	236.63647				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.01000	8.01000	8.01000	102.47368				0.00	0	

Contract 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			8.73500	8.73500	8.73500	106.77693				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.54000	102.51302	6.54000	102.49506				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.42500	107.17968	8.42500	107.15565				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.14500	107.76018	9.14500	107.73400				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.98000	105.98415	6.98000	105.96439				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.19000	101.42084	9.19000	101.39608		367,600,000,000.00			40,000,000	20,000,00
Total ABS7 SPOT								367,600,000,000.00			40,000,000	20,000,00
Total For ABS7								367,600,000,000.00			40,000,000	20,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.42638	100.00000	14.39463				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.30800	326.72132	1.30800	326.64760				0.00	0	38,000,00
Total ABSI2 SPOT										0.00	0	38,000,00
Total For ABSI2										0.00	0	38,000,00
ABX01 On 10/07/2024 Spot Bond			11.61000	11.61000	11.61000	98.63192				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.27861				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.27109				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	100.19279				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.27067				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.27067				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.27712				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.27712				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	179.52861				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	182.07981				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.25861				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.82246				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.78698				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.00604				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.74766				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	100.92695				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.85815				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.34790				0.00	171,600,000	57,900,00
Total AGT01 SPOT										0.00	171,600,000	57,900,00
Total For AGT01										0.00	171,600,000	57,900,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.37238				0.00	192,800,000	35,500,00
Total AGT02 SPOT										0.00	192,800,000	35,500,00
Total For AGT02										0.00	192,800,000	35,500,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.07481				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.90682				0.00	120,000,000	60,000,00
Total AGT04 SPOT										0.00	120,000,000	60,000,00
Total For AGT04										0.00	120,000,000	60,000,00
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.20891				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	101.25028				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			9.03500	99.24880	9.03500	99.22457				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	101.31255				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.52008				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.77937				0.00	0	

Contract 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	101.09987				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.74853				0.00	0	1,600,000,00
Total AHF5A2 SPOT										0.00	0	1,600,000,00
Total For AHF5A2										0.00	0	1,600,000,00
AHF5A On 21/08/2023 Spot Bond			8.54500	105.02101	8.54500	104.99673				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.70858				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.78277				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.82839				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.56818				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.75321				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.13652				0.00	0	20,000,00
Total AHF6A2 SPOT										0.00	0	20,000,00
Total For AHF6A2										0.00	0	20,000,00
AHF6B On 21/08/2024 Spot Bond					0.00000	100.78267				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.82828				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	101.14684				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.87304				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.95474				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.80548				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.78837				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.85107				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.82941				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.69579				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.18089				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.70000	104.38706	8.70000	104.36278				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			9.14700	101.08942	9.14700	101.06486				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.80000	87.31485	12.80000	87.28542				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			5.58000	193.09606	5.58000	193.03035				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.84851				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.13293				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.21365				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.38227				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.26590				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.86493				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.13464				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.85000	251.14445	4.85000	251.06386				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.35000	219.05108	5.35000	218.97788				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.42000	204.99277	4.42000	204.92933				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN194 On 31/01/2038 Spot Bond			4.82000	119.05254	4.82000	119.01426				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN204 On 24/08/2025 Spot Bond					0.00000	104.49233				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN214 On 29/08/2022 Spot Bond					0.00000	100.64237				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.29606				0.00	0	100,000,00
Total ASN264 SPOT										0.00	0	100,000,00
Total For ASN264										0.00	0	100,000,00
ASN274 On 20/06/2023 Spot Bond					0.00000	100.23859				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN278 On 15/08/2023 Spot Bond					0.00000	100.81778				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN279 On 20/08/2048 Spot Bond					0.00000	100.85349				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN286 On 21/08/2023 Spot Bond					0.00000	100.78049				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN286 On 13/09/2025 Spot Bond					0.00000	100.39753				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.13134				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.25634				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	100.98090				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.30500	4.30500	4.30500	112.60566				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.01000	5.01000	5.01000	104.18714				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.40260				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.45260				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.95626				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.70954				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			4.93000	117.46356	4.93000	117.42545				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.26006				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.23928				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.41745				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.25062				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	100.25062				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.64924				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.48898				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN370 On 20/12/2024 Spot Bond					0.00000	100.42258				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.91503				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN380 On 06/11/2023 Spot Bond					0.00000	102.26681				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2023 Spot Bond					0.00000	100.34251				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	100.34251				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.59297				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.62284				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN391 On 20/11/2022 Spot Bond					0.00000	100.77766				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.30278				0.00	0	

Contract 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	100.24680				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.28452				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN416 On 05/12/2022 Spot Bond					0.00000	100.49571				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	103.67025				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.19967				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.20500				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN451 On 01/07/2023 Spot Bond					0.00000	100.28062				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN454 On 20/03/2023 Spot Bond					0.00000	100.74374				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN455 On 21/12/2026 Spot Bond					0.00000	103.60905				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.18825				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	101.19865				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	103.90393				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	103.61271				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.98273				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.14024				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.96002				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.42264				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	104.93752				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	103.52237				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.90746				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.32353				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.32353				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	100.53365				0.00	320,000,000	160,000,000
Total ASN507 SPOT										0.00	320,000,000	160,000,000
Total For ASN507										0.00	320,000,000	160,000,000
ASN50: On 21/12/2026 Spot Bond			10.43000	95.33627	10.43000	95.30979			279,524,000,000.00	0.00	26,800,000	7,000,000
Total ASN508 SPOT									279,524,000,000.00		26,800,000	7,000,000
Total For ASN508									279,524,000,000.00		26,800,000	7,000,000
ASN50: On 21/12/2026 Spot Bond			9.61000	95.21472	9.61000	95.19031			0.00	0.00	0	0
Total ASN509 SPOT									0.00		0	0
Total For ASN509									0.00		0	0
ASN51: On 21/12/2026 Spot Bond			10.16000	93.98129	10.16000	93.95584			0.00	0.00	0	0
Total ASN510 SPOT									0.00		0	0
Total For ASN510									0.00		0	0
ASN51: On 21/12/2026 Spot Bond			10.16000	93.98129	10.16000	93.95584			0.00	0.00	0	0
Total ASN511 SPOT									0.00		0	0
Total For ASN511									0.00		0	0
ASN52: On 31/07/2022 Spot Bond			9.10000	103.87665	9.10000	103.77383			0.00	0.00	0	0
Total ASN522 SPOT									0.00		0	0
Total For ASN522									0.00		0	0
ASN52: On 31/07/2024 Spot Bond			11.05000	104.71297	11.05000	104.58859			0.00	0.00	0	0
Total ASN525 SPOT									0.00		0	0
Total For ASN525									0.00		0	0
ASN53: On 31/07/2024 Spot Bond			11.00000	104.69172	11.00000	104.56791			0.00	0.00	0	0
Total ASN530 SPOT									0.00		0	0
Total For ASN530									0.00		0	0
ASN53: On 31/01/2024 Spot Bond			10.50000	104.47923	10.50000	104.36116			0.00	0.00	0	0
Total ASN532 SPOT									0.00		0	0
Total For ASN532									0.00		0	0
ASN53: On 31/01/2024 Spot Bond			10.50000	104.47923	10.50000	104.36116			0.00	0.00	0	0
Total ASN538 SPOT									0.00		0	0
Total For ASN538									0.00		0	0
ASN54: On 02/04/2026 Spot Bond					0.00000	100.00012			0.00	0.00	40,000,000	20,000,000
Total ASN540 SPOT									0.00		40,000,000	20,000,000
Total For ASN540									0.00		40,000,000	20,000,000
ASN54: On 31/01/2030 Spot Bond					0.00000	101.03071			0.00	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 ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.88135				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.52174	10.60000	104.49192				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.22996	10.47000	104.34874				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.50049	10.55000	104.38184				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.73514				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.25555				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.52073				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.13916				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.23933				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.48478				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.56085				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	100.57122				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	103.93494	9.22000	103.90906				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	99.88125				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.30669				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	101.11415				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.19069				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.77667				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.03989				0.00	0	400,000,00
Total ASN607 SPOT										0.00	0	400,000,00
Total For ASN607										0.00	0	400,000,00
ASN61: On 31/01/2030 Spot Bond					0.00000	101.24184				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.12421				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	101.07678				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.24362				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	100.89322				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.16126				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.23206				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.78582				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.00010				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.28082				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.30533				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.58676				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.25969				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.42765				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	99.92970				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.08390				0.00	0	

Contract 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	100.72665				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.83575				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.00011				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.03128				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.29369				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.30495				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.78798				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.27310				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.02391				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.09046				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.17965				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	101.43559				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.10236				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.26737				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.26925				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.24306				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.98042				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.19413				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.89801				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.08496				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.45959				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.05799				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.06376				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	100.40212				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72 On 15/10/2022 Spot Bond					0.00000	101.24847				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73 On 05/06/2023 Spot Bond					0.00000	100.54886				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73 On 31/07/2026 Spot Bond					0.00000	101.14078				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73 On 28/02/2026 Spot Bond					0.00000	100.72178				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73 On 31/03/2026 Spot Bond					0.00000	100.08487				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.25796				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.26172				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	101.02327				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	101.08135				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76 On 21/12/2026 Spot Bond					0.00000	100.22781				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77 On 21/12/2026 Spot Bond					0.00000	100.21594				0.00	0	

Contract 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			9.98884	9.98884	9.98884	102.08859				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.45974				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	104.00894				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.22498				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.07293				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.07464				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.32210				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.21559				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	99.95827				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	0.00000				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	100.00010				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	99.93400				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	99.92957				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82(On 31/01/2037 Spot Bond					0.00000	102.16665				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	99.93011				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.71230				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.70771				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	99.78688				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	99.81515				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	99.81515				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83(On 31/01/2025 Spot Bond					0.00000	101.48406				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83(On 20/06/2026 Spot Bond					0.00000	100.32247				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	101.24464				0.00	400,000,000	200,000,000
Total ASN838 SPOT										0.00	400,000,000	200,000,000
Total For ASN838										0.00	400,000,000	200,000,000
ASN838 On 21/04/2027 Spot Bond					0.00000	101.23453				0.00	400,000,000	200,000,000
Total ASN839 SPOT										0.00	400,000,000	200,000,000
Total For ASN839										0.00	400,000,000	200,000,000
ASN839 On 21/04/2027 Spot Bond					0.00000	101.23453				0.00	400,000,000	200,000,000
Total ASN840 SPOT										0.00	400,000,000	200,000,000
Total For ASN840										0.00	400,000,000	200,000,000
ASN840 On 22/04/2027 Spot Bond					0.00000	101.29367				0.00	0	0
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	102.65717				0.00	0	0
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 26/10/2022 Spot Bond					0.00000	100.94739				0.00	0	0
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN845 On 26/10/2022 Spot Bond					0.00000	100.95637				0.00	0	0
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN846 On 26/10/2022 Spot Bond					0.00000	100.98327				0.00	0	0
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	101.28430				0.00	0	0
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.27531				0.00	0	0
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.25805				0.00	0	0
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.26573				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 ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	100.80726				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.70908				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	100.59508				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	100.99530				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	100.75033				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	100.45776				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.45776				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN865 On 09/06/2023 Spot Bond					0.00000	100.38674				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN866 On 14/06/2027 Spot Bond					0.00000	100.36524				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.36524				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
ASN86 On 30/09/2027 Spot Bond					0.00000	100.40582				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87 On 15/09/2022 Spot Bond					0.00000	100.26192				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87 On 21/06/2027 Spot Bond					0.00000	100.22790				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87 On 27/09/2022 Spot Bond					0.00000	100.06541				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87 On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,500,000.00
Total ASN878 SPOT										0.00	0	9,500,000.00
Total For ASN878										0.00	0	9,500,000.00
ASN88 On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000.00		10,000,000,000	10,000,000,000	
Total ASN880 SPOT								10,000,000,000,000.00		10,000,000,000	10,000,000,000	
Total For ASN880								10,000,000,000,000.00		10,000,000,000	10,000,000,000	
ASN88 On 02/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00		5,000,000,000	5,000,000,000	
Total ASN881 SPOT								10,000,000,000,000.00		5,000,000,000	5,000,000,000	
Total For ASN881								10,000,000,000,000.00		5,000,000,000	5,000,000,000	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.03983				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.75973				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.06403				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.32000	99.98288	7.32000	99.96325				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.89183				0.00	0	
Total BAW34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BAW34									0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.47869			0.00	0	
Total BAW36 SPOT									0.00	0	
Total For BAW36									0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.09836			0.00	0	4,000,000,00
Total BAYA64 SPOT									0.00	0	4,000,000,00
Total For BAYA64									0.00	0	4,000,000,00
BAYA6 On 31/03/2023 Spot Bond			9.46000	9.46000	9.46000	101.24987		94,600,000,000,000.00	10,000,000,000	20,126,747,00	
Total BAYA67 SPOT								14,600,000,000,000.00	10,000,000,000	20,126,747,00	
Total For BAYA67								14,600,000,000,000.00	10,000,000,000	20,126,747,00	
BAYA7 On 31/03/2026 Spot Bond			12.34500	12.34500	12.34500	102.53252		44,442,000,000,000.00	3,600,000,000	7,312,706,50	
Total BAYA72 SPOT								14,442,000,000,000.00	3,600,000,000	7,312,706,50	
Total For BAYA72								14,442,000,000,000.00	3,600,000,000	7,312,706,50	
BAYA7 On 01/07/2024 Spot Bond					0.00000	98.44387		0.00	0	0	
Total BAYA74 SPOT								0.00	0	0	
Total For BAYA74								0.00	0	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	0.00000		0.00	0	0	
Total BAYA75 SPOT								0.00	0	0	
Total For BAYA75								0.00	0	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	0.00000		0.00	0	0	
Total BAYA76 SPOT								0.00	0	0	
Total For BAYA76								0.00	0	0	
BAYA7 On 30/09/2022 Spot Bond					0.00000	99.74793		0.00	0	410,737,90	
Total BAYA77 SPOT								0.00	0	410,737,90	
Total For BAYA77								0.00	0	410,737,90	
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.20676		0.00	0	0	
Total BAYA78 SPOT								0.00	0	0	
Total For BAYA78								0.00	0	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.70163		0.00	0	0	
Total BAYA79 SPOT								0.00	0	0	
Total For BAYA79								0.00	0	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	99.68134		0.00	0	0	
Total BAYA80 SPOT								0.00	0	0	
Total For BAYA80								0.00	0	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	100.10390		0.00	0	9,150,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA81 SPOT										0.00	0	9,150,000.00
Total For BAYA81										0.00	0	9,150,000.00
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.34265				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.21810				0.00	0	10,000,000.00
Total BAYA83 SPOT										0.00	0	10,000,000.00
Total For BAYA83										0.00	0	10,000,000.00
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.09744				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.10283				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.14780				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.25954				0.00	300,000,000	150,000.00
Total BAYA87 SPOT										0.00	300,000,000	150,000.00
Total For BAYA87										0.00	300,000,000	150,000.00
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.12918				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	98.97030				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.25942				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.09586				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.09806				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.09541				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	38,459,000.00
Total BAYA94 SPOT										0.00	0	38,459,000.00
Total For BAYA94										0.00	0	38,459,000.00
BAYA95 On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		260,000,000,000.00		2,600,000,000	10,000,000.00	
Total BAYA95 SPOT								260,000,000,000.00		2,600,000,000	10,000,000.00	
Total For BAYA95								260,000,000,000.00		2,600,000,000	10,000,000.00	
BAYA96 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000.00
Total BAYA96 SPOT										0.00	0	4,000,000.00
Total For BAYA96										0.00	0	4,000,000.00
BAYA97 On 30/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,150,000.00
Total BAYA97 SPOT										0.00	0	9,150,000.00
Total For BAYA97										0.00	0	9,150,000.00
BAYA98 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total BAYA98 SPOT										0.00	0	10,000,000.00
Total For BAYA98										0.00	0	10,000,000.00
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.11615				0.00	0	7,000,000.00
Total BAYB13 SPOT										0.00	0	7,000,000.00
Total For BAYB13										0.00	0	7,000,000.00
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.39010				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.11916				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.11700				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.24394				0.00	0	
Total BAYB19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB19										0.00	0	
BAYB21 On 30/06/2023 Spot Bond					0.00000	100.39805				0.00	6,400,000,000	12,835,605,80
Total BAYB20 SPOT										0.00	6,400,000,000	12,835,605,80
Total For BAYB20										0.00	6,400,000,000	12,835,605,80
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.11653				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		90,000,000,000,000.00		0.00	900,000,000	3,500,000,00
Total BAYB22 SPOT								10,000,000,000,000.00			900,000,000	3,500,000,00
Total For BAYB22								10,000,000,000,000.00			900,000,000	3,500,000,00
BAYB22 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	7,000,000,00
Total BAYB23 SPOT									0.00	0	0	7,000,000,00
Total For BAYB23									0.00	0	0	7,000,000,00
BD0302 On 18/04/2028 Spot Bond			9.16500	9.16500	9.16500	97.07087			0.00	0	0	
Total BD0302 SPOT									0.00	0	0	
Total For BD0302									0.00	0	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.14307			0.00	0	0	
Total BDX211 SPOT									0.00	0	0	
Total For BDX211									0.00	0	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.80366			0.00	0	0	
Total BDX31 SPOT									0.00	0	0	
Total For BDX31									0.00	0	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.48942			0.00	0	0	
Total BDX33 SPOT									0.00	0	0	
Total For BDX33									0.00	0	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.82444			0.00	0	0	
Total BDX34 SPOT									0.00	0	0	
Total For BDX34									0.00	0	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.36881			0.00	0	0	
Total BDX35 SPOT									0.00	0	0	
Total For BDX35									0.00	0	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.76984			0.00	18,600,000,000	12,400,000,00	
Total BDX36 SPOT									0.00	18,600,000,000	12,400,000,00	
Total For BDX36									0.00	18,600,000,000	12,400,000,00	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.07782			0.00	18,000,000,000	4,500,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX37 SPOT										0.00	18,000,000,000	4,500,000,000
Total For BDX37										0.00	18,000,000,000	4,500,000,000
BDX39 On 01/02/2030 Spot Bond					0.00000	95.56826				0.00	25,112,000,000	25,112,000,000
Total BDX39 SPOT										0.00	25,112,000,000	25,112,000,000
Total For BDX39										0.00	25,112,000,000	25,112,000,000
BDX40 On 16/09/2033 Spot Bond					0.00000	81.46892				0.00	0	0
Total BDX40 SPOT										0.00	0	0
Total For BDX40										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			8.69000	104.41346	8.69000	104.38896				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	100.70462				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	104.61144				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	100.53766				0.00	40,000,000	20,000,000
Total BGL18 SPOT										0.00	40,000,000	20,000,000
Total For BGL18										0.00	40,000,000	20,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	103.34187				0.00	60,000,000	30,000,000
Total BGL19 SPOT										0.00	60,000,000	30,000,000
Total For BGL19										0.00	60,000,000	30,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	101.35000				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	101.19621				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			7.44000	104.06127	7.44000	104.04062				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										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
BID13 On 14/06/2024 Spot Bond					0.00000	100.69025				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.94950				0.00	0	1,000,000,00
Total BID14 SPOT										0.00	0	1,000,000,00
Total For BID14										0.00	0	1,000,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	101.26942				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.15340				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.15853				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.25692				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.83897				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.69900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	86.03100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.39600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	43.69700				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP13										0.00	0	
BNPP1: On 05/07/2022 Spot Bond					0.00000	101.28116				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BNPP2: On 16/08/2022 Spot Bond					0.00000	100.61506				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2: On 13/09/2022 Spot Bond					0.00000	100.27454				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2: On 29/08/2022 Spot Bond					0.00000	100.26664				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.02685				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.79119				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.48041				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	100.94110				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.77674				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	101.05819				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.04459				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.94311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.97692				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.68284				0.00	1,700,000,000	850,000,000
Total BPPF31 SPOT										0.00	1,700,000,000	850,000,000
Total For BPPF31										0.00	1,700,000,000	850,000,000
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.93623				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.86703				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	100.02732				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.13927				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.79528				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.97420				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.66000	103.95851	8.66000	103.93443				0.00	0	70,249,500
Total CCT01 SPOT										0.00	0	70,249,500
Total For CCT01										0.00	0	70,249,500
CCT02 On 12/06/2024 Spot Bond			8.91000	105.43323	8.91000	105.40812				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT03 On 15/03/2025 Spot Bond			9.51000	107.20950	9.51000	107.18243				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.05500	11.05500	11.05500	102.75246				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.46668				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.83466				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.88647				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.62826				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.72347				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total CGR52 SPOT									10,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total For CGR52									10,000,000,000,000.00	10,000,000,000	5,000,000,000	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.56205	4.77000	104.23200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.14000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.19056				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.45500	106.31125	8.45500	106.28733				0.00	0	
Total CLN362 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN362										0.00	0	
CLN362 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	
CLN364 On 20/03/2024 Spot Bond			8.70700	110.39313	8.70700	109.17000				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.31794				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	101.26361				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	103.64763				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	102.37923	10.98000	102.34950				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	106.26800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	114.69791	6.50000	107.31900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	102.69200				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.25632				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.85111				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.84445				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN450 On 31/01/2025 Spot Bond			5.25000	151.80006	5.25000	151.74950				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.69000	150.18725	5.69000	150.13545				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN470 On 19/11/2022 Spot Bond					0.00000	100.90416				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	
CLN482 On 28/07/2022 Spot Bond			7.70000	104.07004	7.70000	104.04820				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 29/08/2022 Spot Bond					0.00000	100.75794				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.10000	107.18614	8.10000	107.16302				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.14222				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	99.86606				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.85934				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.43528				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2022 Spot Bond					0.00000	101.38722				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.36537				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	99.96158				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.04566				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.95719	9.96000	102.84709				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.74047	10.01000	101.71344				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.80538				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	99.86866	9.60000	99.89490				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.38516				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.69267				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.88839	9.20000	102.78645				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.61043				0.00	0	
Total CLN525 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN525									0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.39269			0.00	0	
Total CLN526 SPOT									0.00	0	
Total For CLN526									0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.66748			0.00	0	
Total CLN527 SPOT									0.00	0	
Total For CLN527									0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.88253			0.00	0	
Total CLN528 SPOT									0.00	0	
Total For CLN528									0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.38516			0.00	0	
Total CLN531 SPOT									0.00	0	
Total For CLN531									0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.27529			0.00	0	
Total CLN533 SPOT									0.00	0	
Total For CLN533									0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.37505			0.00	0	
Total CLN534 SPOT									0.00	0	
Total For CLN534									0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.39000	104.69260	10.39000	104.66331			0.00	0	
Total CLN535 SPOT									0.00	0	
Total For CLN535									0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.73027			0.00	0	
Total CLN536 SPOT									0.00	0	
Total For CLN536									0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	101.18856			0.00	0	210,000,00
Total CLN537 SPOT									0.00	0	210,000,00
Total For CLN537									0.00	0	210,000,00
CLN537 On 17/01/2024 Spot Bond					0.00000	101.55159			0.00	0	
Total CLN540 SPOT									0.00	0	
Total For CLN540									0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	144.98000			0.00	0	
Total CLN541 SPOT									0.00	0	
Total For CLN541									0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	102.95202			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.98500	103.80164	9.98500	103.68994				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.03500	102.73290	10.03500	102.62362				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.00000	101.91177	10.00000	101.88475				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	305.73297				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	100.87233				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.88199				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.78146				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.70728				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	121.50500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56 On 11/02/2026 Spot Bond					0.00000	100.93762				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	101.32237	10.19000	101.35397				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			9.86000	102.30487	9.86000	102.27812				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.25616				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.86823				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	103.39146				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	100.52535				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.88621				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			10.21500	100.78542	10.21500	100.67634				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.92525				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.89061				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.35013				0.00	0	
Total CLN575 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.29778				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.32291				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.00010				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.92536				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.36520				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.33869				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.62767				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.83336				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.44484				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.25525				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.41528				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.11794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.67000	154.18269	3.67000	124.14117				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.96307				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.26308				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.77035				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	100.92913				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.00009				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.41103				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.25525				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.25525				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.93200				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	103.58579				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN604 On 05/08/2024 Spot Bond					0.00000	100.93087				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.83885				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	104.53145				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.36471				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.77688				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.65624	9.32000	101.55508				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	101.15217				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	103.57319				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.49460				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.75415				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	100.88946				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.07829				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	97.61000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.03503				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.46876				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.67146				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.07233				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.13122				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 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	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.20767				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.22000	104.94693	7.22000	104.86471				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.87696				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.71193				0.00	680,000,000	340,000,000

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 CLN627 SPOT										0.00	680,000,000	340,000,000
Total For CLN627										0.00	680,000,000	340,000,000
CLN627 On 31/07/2034 Spot Bond			12.88000	61.80699	12.88000	81.97694				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.81000				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.56000	100.78624	10.56000	100.75759				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.87322				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.76401				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	99.84165				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.94062				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.56977				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.74839				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.86947				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.12030				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64(On 19/08/2025 Spot Bond					0.00000	100.94436				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	101.21522				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	100.75181				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.25104				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64(On 29/01/2024 Spot Bond					0.00000	101.36010				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.25141				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	101.00273				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64(On 31/05/2026 Spot Bond					0.00000	100.62120				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.86947				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond					0.00000	100.70688				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.86947				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65(On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	100.68500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.30343				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.28539				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.77695				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.20300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	113.60600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	138.85800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.86453				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.00015				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.03415				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.82508				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.67378				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.73489				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.95684				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.26248	155.49754	4.26248	126.32999				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.26248	155.49754	4.26248	126.33080				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.97555				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.02542				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.23662				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.80765				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.06252				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.46169				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN683 On 21/06/2023 Spot Bond					0.00000	100.22765				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.23327				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.10994				0.00	0	320,000,00
Total CLN685 SPOT										0.00	0	320,000,00
Total For CLN685										0.00	0	320,000,00
CLN687 On 21/12/2026 Spot Bond					0.00000	100.27161				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.27139				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.24187				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.23946				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.24205				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.06822				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.50897				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.98826				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	106.04695				0.00	0	
Total CLN699 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.57204				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.80553				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	86.66023				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.25714				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	88.07462				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.05035				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.37376				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.23682				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	84.44896				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	84.69256				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.31190				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.77378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.23822				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.23822				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.23822				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	83.48538				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.34248				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	82.48019				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	82.80332				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.54177				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	83.51523				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.22108				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.22108				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN726 On 21/06/2025 Spot Bond					0.00000	100.22108				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.22458				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.22458				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.22458				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.02071				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.06193				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.70244				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.34817				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.69077				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.73944				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.29221				0.00	0	
Total CLN738 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	106.67300				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	95.36878				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.85699				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.08803				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.96351				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.45900				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.44768				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.75177				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.24199				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.20807				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.37092				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.05008				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.13544				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.43708				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.31558				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.30696				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.94998				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.96119				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.14191				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	95.06709				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.13544				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.22235				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	103.40156				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	96.38505				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.32485				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.40554				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.71431				0.00	0	
Total CLN773 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.25297				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.68000	6.68000	6.68000	120.62945				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.67585				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.80450				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.04759				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.05603				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.94539				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.21648				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.09827				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.11685				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.08214				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.21383				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.08214				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	103.93374				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.79742				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.21664				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.41900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.21664				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	95.96914				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.21664				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.21664				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.08220				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN797 On 31/01/2025 Spot Bond					0.00000	101.21664				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	101.21678				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.22480				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.22480				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.72637				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	88.80800				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.06110				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	101.29176				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.23336				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.73111				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.11516				0.00	0	
Total CLN808 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.22260				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			9.16500	97.09463	9.16500	97.07087				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	100.22423				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.44268				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	100.00209				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	99.92608				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	99.92608				0.00	400,000,000	200,000,000
Total CLN814 SPOT										0.00	400,000,000	200,000,000
Total For CLN814										0.00	400,000,000	200,000,000
CLN815 On 31/01/2025 Spot Bond					0.00000	101.21664				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.21686				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.23336				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.04761				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.35559				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.18255				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.08220				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	100.97029				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.97029				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.96996				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	100.86461				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	89.74292				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.73543				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	101.00865				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83 On 31/05/2025 Spot Bond					0.00000	100.51240				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond					0.00000	100.54304				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.98643				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83 On 31/08/2025 Spot Bond					0.00000	100.44945				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83 On 31/08/2026 Spot Bond					0.00000	100.44960				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83 On 31/08/2027 Spot Bond					0.00000	100.44961				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83 On 31/08/2029 Spot Bond					0.00000	100.44952				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83 On 31/03/2027 Spot Bond					0.00000	100.40588				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83 On 20/06/2027 Spot Bond					0.00000	100.25541				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	100.07754				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	100.46714				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	100.38076				0.00	0	
Total CLN842 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN842										0.00	0	
CLN84 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	
CLN84 On 07/09/2026 Spot Bond					0.00000	100.19008				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	100.07326				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	100.05734				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN84 On 31/03/2025 Spot Bond					0.00000	100.12661				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84 On 31/03/2027 Spot Bond					0.00000	100.12662				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84 On 31/03/2029 Spot Bond					0.00000	100.12627				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85 On 31/07/2025 Spot Bond					0.00000	100.15509				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	50,000,000,000	50,000,000,000	
Total CLN851 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For CLN851									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
COJ05 On 05/06/2023 Spot Bond			9.07000	103.68508	9.07000	103.65995			0.00	0	120,000,000	
Total COJ05 SPOT									0.00	0	120,000,000	
Total For COJ05									0.00	0	120,000,000	
COJ08 On 22/06/2026 Spot Bond			11.13000	101.41612	11.13000	101.38610			0.00	0		
Total COJ08 SPOT									0.00	0		
Total For COJ08									0.00	0		
COJG0 On 09/06/2024 Spot Bond			10.16000	100.74214	10.16000	100.71487			0.00	0	700,000,000	

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 COJG01 SPOT										0.00	0	700,000,00
Total For COJG01										0.00	0	700,000,00
COT01 On 03/04/2023 Spot Bond			8.53500	102.69822	8.53500	102.67477				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.92000	91.75307	12.92000	91.72169				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.51000	92.13120	11.51000	92.10304				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.46000	10.46000	10.46000	101.70239				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.53202				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.30191				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.73819				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.84595				0.00	0	500,000,00
Total DSY02 SPOT										0.00	0	500,000,00
Total For DSY02										0.00	0	500,000,00
DSY03 On 21/11/2024 Spot Bond			10.38500	10.38500	10.38500	101.29770				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.71956				0.00	0	500,000,00
Total DSY04 SPOT										0.00	0	500,000,00
Total For DSY04										0.00	0	500,000,00
DSY05 On 21/08/2023 Spot Bond					0.00000	101.06764				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY06 On 21/05/2027 Spot Bond					0.00000	100.23818			0.00	0	20,000,00
Total DSY06 SPOT									0.00	0	20,000,00
Total For DSY06									0.00	0	20,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	100.24062			0.00	0	15,000,00
Total DSY07 SPOT									0.00	0	15,000,00
Total For DSY07									0.00	0	15,000,00
DTF001 On 28/06/2023 Spot Bond					0.00000	100.08907			0.00	0	
Total DTF001 SPOT									0.00	0	
Total For DTF001									0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.09166			0.00	0	
Total DTF002 SPOT									0.00	0	
Total For DTF002									0.00	0	
DV23 On 27/02/2023 Spot Bond			7.96000	104.77668	7.96000	104.75409			236,412,000,000.00	29,700,000	29,700,00
Total DV23 SPOT									236,412,000,000.00	29,700,000	29,700,00
Total For DV23									236,412,000,000.00	29,700,000	29,700,00
DV23/R On 27/02/2023 Spot Bond			100.00000	66.60374	100.00000	66.45471			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	66.60374	100.00000	66.45471			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			8.48000	105.44648	8.48000	105.42229			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	103.64604	9.69000	103.61895			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.64604	9.69000	103.61895			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.46000	100.23779	10.46000	100.20957			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.72000	96.47547	11.72000	96.44512			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	103.79939	10.10000	103.77114			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.79939	10.10000	103.77114			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22f On 29/08/2022 Spot Bond					0.00000	100.63326				0.00	0	164,645,00
Total DVF22B SPOT										0.00	0	164,645,00
Total For DVF22B										0.00	0	164,645,00
DVF22k On 24/10/2022 Spot Bond					0.00000	101.14303				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.10520				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.95567				0.00	92,600,000	5,092,600,00
Total DVF25 SPOT										0.00	92,600,000	5,092,600,00
Total For DVF25										0.00	92,600,000	5,092,600,00
DVF26 On 02/04/2026 Spot Bond					0.00000	97.42057				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.68575				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.36252				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
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.29060				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.92428				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.92095				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	99.12419				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.96985				0.00	0	
Total DVFB29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.42421				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.72657				0.00	0	422,300,00
Total DVFB31 SPOT										0.00	0	422,300,00
Total For DVFB31										0.00	0	422,300,00
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.38068				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.39338				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.01000	106.04745	8.01000	106.02482				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.11000	116.39540	5.11000	116.35734				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.82000	105.58584	4.82000	105.55189				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	143.51709	2.25000	143.48097				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.80000	155.72911	3.80000	155.68361				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.70200	142.92239	3.70200	142.88100				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.74500	139.61511	3.74500	139.57426				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.80000	118.76458	4.80000	118.72664				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.79000	107.78802	4.79000	107.75346				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	143.51709	2.25000	143.48097				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	153.75936				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	151.27308				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	117.35568				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	116.50345				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	113.85770				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	105.82357				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	101.99125				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN014 On 21/05/2024 Spot Bond					0.00000	103.63818				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	85.73682				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	92.73719				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	92.17833				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	94.76305				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	100.78313				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.57000	100.81859	10.57000	100.79037				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.63500	12.63500	12.63500	92.71395				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.68500	12.68500	12.68500	96.78125				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			10.78500	10.78500	10.78500	99.41092				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.78500	10.78500	10.78500	99.10250				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.62500	12.62500	12.62500	75.78623				0.00	0	
Total EMM07P SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.92500	11.92500	11.92500	96.53092				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.62500	12.62500	12.62500	90.01213				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.04486				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.46533				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.37279				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.47898				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.88307				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.59978				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.65955				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	100.49078				0.00	0	20,000,00
Total EPF023 SPOT										0.00	0	20,000,00
Total For EPF023										0.00	0	20,000,00
EPF02 On 14/03/2025 Spot Bond					0.00000	100.35615				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC5 On 10/11/2022 Spot Bond					0.00000	100.83547				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.33189				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.09205				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.24020				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.76523				0.00	100,000,000	50,000,00
Total EQT005 SPOT										0.00	100,000,000	50,000,00
Total For EQT005										0.00	100,000,000	50,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	101.02259				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.20589				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	99.93126				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.85092				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	101.19347				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.79473				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.83404				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3C On 17/05/2025 Spot Bond					0.00000	100.81429				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.85360				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.93759				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.81238				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.81454				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.76864				0.00	0	
Total ERS29 SPOT										0.00	0	
Total For ERS29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.80794				0.00	0	
Total ERS30 SPOT										0.00	0	
Total For ERS30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.31000	105.87677	7.31000	105.85577				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	104.43545	10.00000	104.40730				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.66000	96.41846	9.66000	96.39362		453,390,168,000.00		46,934,800	2,523,467,400	
Total ES26 SPOT								453,390,168,000.00		46,934,800	2,523,467,400	
Total For ES26								453,390,168,000.00		46,934,800	2,523,467,400	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.99724	7.85000	101.97579				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.29500	73.51063	12.19000	73.98702		604,943,508,000.00		49,202,400	1,629,666,100	
Total ES33 SPOT								604,943,508,000.00		49,202,400	1,629,666,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES33									604,943,508,000.00	49,202,400	1,629,666,10
ES33/R On 15/09/2033 Spot Bond			7.50000	102.26615	7.50000	102.24569			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.74500	71.19315	12.65000	71.67754			28,683,073,673,000.00	2,250,535,400	9,280,867,70
Total ES42 SPOT									28,683,073,673,000.00	2,250,535,400	9,280,867,70
Total For ES42									28,683,073,673,000.00	2,250,535,400	9,280,867,70
ES42/R On 25/04/2042 Spot Bond			8.50000	101.62793	8.50000	101.60483			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	101.70282			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.88798			0.00	6,200,000	6,200,00
Total FIFB14 SPOT									0.00	6,200,000	6,200,00
Total For FIFB14									0.00	6,200,000	6,200,00
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.80209			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.86688			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.81102			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.09529			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.88111			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.01261				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.07797				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.75946				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.80517				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.81661				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	101.78917				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.05175				0.00	6,200,000	6,200,000
Total FRB23 SPOT										0.00	6,200,000	6,200,000
Total For FRB23										0.00	6,200,000	6,200,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.99811				0.00	56,800,000	344,600,000
Total FRB24 SPOT										0.00	56,800,000	344,600,000
Total For FRB24										0.00	56,800,000	344,600,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.61897				0.00	92,800,000	40,800,000
Total FRB25 SPOT										0.00	92,800,000	40,800,000
Total For FRB25										0.00	92,800,000	40,800,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.41620				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB27 On 03/06/2026 Spot Bond			9.24000	103.93535	9.24000	103.90970				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.98195				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	104.62246				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.16000	98.53567	9.16000	98.51157				0.00	0	400,00
Total FRB30 SPOT										0.00	0	400,00
Total For FRB30										0.00	0	400,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.75378				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.71000	324.92090	1.71000	324.84406				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.55500	2.55500	2.55500	162.11185				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.62000	213.71223	3.62000	213.65068				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.25000	4.25000	4.25000	112.98777				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.79500	4.79500	4.79500	230.32231				0.00	0	10,000,00
Total FRBI33 SPOT										0.00	0	10,000,00
Total For FRBI33										0.00	0	10,000,00
FRBI46 On 31/03/2046 Spot Bond			5.04500	100.87912	5.04500	100.84622				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.95000	102.31834	4.95000	102.28530				0.00	0	
Total FRBI50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB150										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			8.63000	8.63000	8.63000	82.43676				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			8.68000	8.68000	8.68000	81.54279				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	157.02813				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	102.74629				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.11605				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.36391				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.00906				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.75417				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.28089				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	119.28695				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.17978				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.26536				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	117.13452				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.24954				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 14/05/2024 Spot Bond					0.00000	100.82452				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.83785				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.63560				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.43916				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.70011				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.74041				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 06/11/2023 Spot Bond					0.00000	101.83274				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.64857				0.00	1,000,000,000	500,000,000
Total FRC306 SPOT										0.00	1,000,000,000	500,000,000
Total For FRC306										0.00	1,000,000,000	500,000,000
FRC30: On 31/05/2024 Spot Bond					0.00000	101.80131				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.24495				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.27623				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.29966				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.40476				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.36923				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.15435				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.27321				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.29940				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.41348				0.00	0	
Total FRC323 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.27865				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.00007				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	100.61533				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.06382				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.66999				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.92775				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	101.23393				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.03278				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.84611				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	100.79361				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.12964				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.34770				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.23487				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	101.31702				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.31878				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.52779				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.62967				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.28100				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	101.12989				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.67605				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.60117				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.51268				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/07/2023 Spot Bond					0.00000	101.36175				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.29568				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.30873				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.04675				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.32547				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.17961				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.06948				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.97492				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.31890				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.65858				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.30350				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.71834				0.00	0	
Total FRC368 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.50191				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.50331				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.34344				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.33771				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.51613				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.54612				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.27779				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.27634				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	100.25311				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	100.24497				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.28248				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.74411				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.74411				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.74272				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.74272				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.48794				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.30205				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.38928				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	101.00972				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	102.36164				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	101.02813				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.15011				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.30201				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39(On 21/07/2025 Spot Bond					0.00000	101.27700				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39(On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.02240				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	101.37399				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39(On 21/01/2030 Spot Bond					0.00000	101.63788				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	101.15887				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	104.80463				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	100.38198				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	101.20617				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	101.58206				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	103.90771				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	99.95507				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	100.90510				0.00	0	
Total FRC407 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.27187				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	103.08349				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.60680				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.47704				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	100.47884				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.49723				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	100.35179				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.26183				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	100.37581				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	100.15465				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	100.15751				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	100.15948				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC420 On 30/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,500,000.00
Total FRC420 SPOT										0.00	0	8,500,000.00
Total For FRC420										0.00	0	8,500,000.00
FRI33 On 28/02/2033 Spot Bond			4.50500	109.19380	4.50500	109.15983				0.00	0	10,000.00
Total FRI33 SPOT										0.00	0	10,000.00
Total For FRI33										0.00	0	10,000.00
FRI38 On 31/01/2038 Spot Bond			4.67000	121.26098	4.67000	121.22249				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.16701				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.34816				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.28177				0.00	0	20,000.00
Total FRJ24 SPOT										0.00	0	20,000.00
Total For FRJ24										0.00	0	20,000.00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.36998				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.52444				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.17393				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.14850				0.00	0	20,000.00
Total FRJ27S SPOT										0.00	0	20,000.00
Total For FRJ27S										0.00	0	20,000.00
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.74531				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.48829				0.00	1,320,000,000	660,000,000
Total FRJ29 SPOT										0.00	1,320,000,000	660,000,000
Total For FRJ29										0.00	1,320,000,000	660,000,000
FRJ29S On 20/04/2024 Spot Bond					0.00000	101.17922				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.20237				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.23800	4.23800	4.23800	110.44782				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.64000	4.64000	4.64000	121.66998				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.71120				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.78000	119.63672	4.78000	119.59838				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.80000	230.29060	4.80000	230.21704				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.92000	117.60695	4.92000	117.56883				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	229.58652				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.40000	158.81726	3.40000	158.77229				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	110.06001	3.70500	110.02795				0.00	0	
Total FRS115 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.72000	120.51944	4.72000	120.48101				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.95000	227.15848	4.95000	227.08498				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.00000	226.12574	5.00000	226.05226				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.93000	160.66275	2.93000	160.61932				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.03000	225.50876	5.03000	225.43532				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.92000	117.60695	4.92000	117.56883				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.23000	207.02610	4.23000	206.96311				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.67000	107.41198	5.67000	107.37500				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.12000	208.21387	4.12000	208.15112				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.18000	207.56504	4.18000	207.50214				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.54000	215.32129	5.54000	215.24825				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.62000	108.05758	5.62000	108.02051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.92000	4.92000	4.92000	117.56883				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.90000	116.06703	4.90000	117.85622				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.99000	209.62768	3.99000	209.56522				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.31000	219.84610	5.31000	219.77285				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.12000	208.21387	4.12000	208.15112				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.12000	208.21387	4.12000	208.15112				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.52100	214.82055	3.52100	214.75923				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.70000	157.65281	3.70000	157.60690				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.47000	204.46150	4.47000	204.39796				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.51000	204.03762	4.51000	203.97398				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.67000	157.76878	3.67000	157.72297				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS152 On 31/03/2028 Spot Bond			3.98500	209.68230	3.98500	209.61982				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.52000	4.52000	4.52000	203.86815				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.41878				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	101.23599				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	101.35027				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 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	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.25338				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.13745				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	163.27334				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	134.30452				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	168.63729				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	174.81362				0.00	0	
Total FRS194 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.88998				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.01261				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.88928				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.71800				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.39024				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.74520				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	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.22413				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.23487				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	101.84168				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	100.85885				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	106.97014				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	107.62150				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	106.03790				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	100.77057				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	73.16583				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	100.69459				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	98.81835				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	102.02870				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS248 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	
FRS253 On 22/02/2024 Spot Bond					0.00000	93.80881				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.53574				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	101.94326				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.18694				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.76099				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 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	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.08084				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	103.14786				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.08144				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS270 On 05/07/2022 Spot Bond					0.00000	99.21295				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	102.81337				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	94.30818				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS277 On 31/03/2032 Spot Bond					0.00000	100.08095				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.64753				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	100.09955				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.31421				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	102.44594				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	100.08539				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.48500	10.48500	10.48500	97.76960				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.48500	10.48500	10.48500	97.76960				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.16934				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.83702				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 31/01/2030 Spot Bond			11.81900	11.81900	11.81900	92.13919				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	90.58224				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	83.04008				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	87.45109				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	94.64039				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	94.18909				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	100.82280				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	99.93877				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	100.31102				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			1.51000	1.51000	1.51000	325.73961				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.24000	327.02719	1.24000	326.95403				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.25000	1.25000	1.25000	326.90893				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.99410				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.62000	112.93275	4.62000	112.89706				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.32000	72.59193	4.32000	117.11615				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	161.05539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	159.94823				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.31000	2.31000	2.31000	322.17763				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.24000	7.24000	7.24000	102.96049				0.00	0	30,000,00
Total FRX23 SPOT										0.00	0	30,000,00
Total For FRX23										0.00	0	30,000,00
FRX24 On 10/12/2024 Spot Bond			8.40000	105.79458	8.40000	105.77080				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.41000	107.84728	8.41000	107.82274				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.27000	103.23055	9.27000	103.20500		63,618,156,000.00			6,862,800	3,043,431,40
Total FRX26 SPOT								63,618,156,000.00			6,862,800	3,043,431,40
Total For FRX26								63,618,156,000.00			6,862,800	3,043,431,40
FRX27 On 07/03/2027 Spot Bond			9.28000	106.68514	9.28000	106.65885				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.17000	108.80295	9.17000	108.77601				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.25000	101.57003	10.25000	101.54199				0.00	0	40,000,00
Total FRX30 SPOT										0.00	0	40,000,00
Total For FRX30										0.00	0	40,000,00
FRX31 On 21/02/2031 Spot Bond			10.73000	96.68072	10.73000	96.65280				0.00	0	83,000,00
Total FRX31 SPOT										0.00	0	83,000,00
Total For FRX31										0.00	0	83,000,00
FRX32 On 31/03/2032 Spot Bond			10.74000	101.41620	10.74000	101.38722				0.00	0	1,000,000,00
Total FRX32 SPOT										0.00	0	1,000,000,00
Total For FRX32										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX45 On 14/04/2045 Spot Bond			11.85000	71.63501	11.85000	71.61248				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.00499				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.76305				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.73244				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.75322				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.75934				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	101.04610				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.10762				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.13836				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.14139				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.64559				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
GH5A11 On 25/11/2022 Spot Bond					0.00000	100.77558				0.00	0	
Total GH5A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.89856				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.68923				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.65529				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.87318				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.85000	116.95264	3.85000	116.91824				0.00	0	10,000,00
Total GRL35 SPOT										0.00	0	10,000,00
Total For GRL35										0.00	0	10,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	101.79281				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			7.57900	105.25828	7.57900	105.23689				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.95747				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.67000	105.84961	7.67000	105.82785				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.20641				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.18263				0.00	6,200,000	6,200,00
Total GRT23 SPOT										0.00	6,200,000	6,200,00
Total For GRT23										0.00	6,200,000	6,200,00
GRT24 On 09/03/2023 Spot Bond					0.00000	100.57484				0.00	300,000,000	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT24G SPOT										0.00	300,000,000	300,000,000
Total For GRT24G										0.00	300,000,000	300,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	101.41570				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.10990				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.12482				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.44497				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.20141				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.59296				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.28340				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.40121				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	99.20422				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.17438				0.00	0	20,000,000
Total GRT36 SPOT										0.00	0	20,000,000
Total For GRT36										0.00	0	20,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	100.06701				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT39 On 30/04/2026 Spot Bond					0.00000	100.97684				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.45795				0.00	0	109,134,90
Total GRT40 SPOT										0.00	0	109,134,90
Total For GRT40										0.00	0	109,134,90
GRT41 On 20/11/2024 Spot Bond					0.00000	100.52854				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.79234				0.00	0	100,000,00
Total GRT42 SPOT										0.00	0	100,000,00
Total For GRT42										0.00	0	100,000,00
GRT45 On 24/06/2023 Spot Bond					0.00000	101.12397				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.49730				0.00	0	20,000,00
Total GRT47 SPOT										0.00	0	20,000,00
Total For GRT47										0.00	0	20,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	101.56972				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.38824				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.40579				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.69254				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.12716				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.40854				0.00	0	
Total H10T4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.77390				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.24007				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.09332				0.00	0	70,000,00
Total H12T4 SPOT										0.00	0	70,000,00
Total For H12T4										0.00	0	70,000,00
HC5T5 On 29/11/2022 Spot Bond					0.00000	99.04481				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.93692				0.00	0	4,910,000,00
Total HILB08 SPOT										0.00	0	4,910,000,00
Total For HILB08										0.00	0	4,910,000,00
HILB09 On 29/03/2025 Spot Bond					0.00000	98.87626				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.49199				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.41079				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.06713				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.06611				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.07087				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.90000	324.07473	1.90000	323.99641				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.20000	2.20000	2.20000	332.33255				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.91000	100.71392	10.91000	100.68437				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.75500	80.02244	4.75500	109.44938				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			12.04000	86.42081	12.04000	86.39290		167,093,528,000.00			13,878,200	5,840,749,100.00
Total HWAY34 SPOT								167,093,528,000.00			13,878,200	5,840,749,100.00
Total For HWAY34								167,093,528,000.00			13,878,200	5,840,749,100.00
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.09504	100.00000	13.06574				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.04000	85.79743	12.04000	85.76972				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	13.09221	100.00000	13.06292				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	101.24229				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	101.10337				0.00	0	1,361,000.00
Total HWF12 SPOT										0.00	0	1,361,000.00
Total For HWF12										0.00	0	1,361,000.00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.59776				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.26000	163.33906	2.25000	163.33829		822,943,075,944,000.00			364,134,104,400	811,130,247,500.00
Total I2025 SPOT								822,943,075,944,000.00			364,134,104,400	811,130,247,500.00
Total For I2025								822,943,075,944,000.00			364,134,104,400	811,130,247,500.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2029 On 31/03/2029 Spot Bond			3.36500	119.37516	3.38000	119.23062			318,313,629,016,500.00	94,595,432,100	206,005,753,50
Total I2029 SPOT									18,313,629,016,500.00	94,595,432,100	206,005,753,50
Total For I2029									18,313,629,016,500.00	94,595,432,100	206,005,753,50
I2033 On 28/02/2033 Spot Bond			4.03000	114.11846	4.00500	114.35047			183,894,174,867,000.00	45,631,308,900	385,202,389,80
Total I2033 SPOT									13,894,174,867,000.00	45,631,308,900	385,202,389,80
Total For I2033									13,894,174,867,000.00	45,631,308,900	385,202,389,80
I2038 On 31/01/2038 Spot Bond			4.03000	131.24977	4.02000	131.37403			129,788,126,715,000.00	32,205,490,500	394,935,249,80
Total I2038 SPOT									29,788,126,715,000.00	32,205,490,500	394,935,249,80
Total For I2038									29,788,126,715,000.00	32,205,490,500	394,935,249,80
I2046 On 31/03/2046 Spot Bond			4.06000	118.33626	4.04500	118.59545			831,033,852,866,000.00	204,688,141,100	513,352,107,50
Total I2046 SPOT									11,033,852,866,000.00	204,688,141,100	513,352,107,50
Total For I2046									11,033,852,866,000.00	204,688,141,100	513,352,107,50
I2050 On 31/12/2050 Spot Bond			4.06500	120.13100	4.05000	120.43116			690,508,110,297,000.00	169,866,693,800	476,095,042,10
Total I2050 SPOT									30,508,110,297,000.00	169,866,693,800	476,095,042,10
Total For I2050									30,508,110,297,000.00	169,866,693,800	476,095,042,10
IBG01 On 07/02/2025 Spot Bond					0.00000	100.81734			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.84779			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.97000	323.76375	1.97000	323.68488			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.13433			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.89509			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.12163			0.00	0	2,185,000,00
Total IBL130 SPOT									0.00	0	2,185,000,00
Total For IBL130									0.00	0	2,185,000,00
IBL132 On 12/08/2024 Spot Bond					0.00000	100.85322			0.00	0	
Total IBL132 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.38846				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.27104				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.75401				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.07234				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.99561				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.94635				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.73795				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.24878				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.00001				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.62092				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.64260				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.65066				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	101.05048				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.99036				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.02931				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.22567				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.85633				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.85219				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.95244				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.78725				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.28037				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.17612				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL181 On 25/08/2024 Spot Bond					0.00000	100.65611				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.88222				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.38179				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.39316				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	99.93452				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.23516				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.05529				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.85576				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.83707				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.51758				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.53276				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.80718				0.00	0	100,000,00
Total IBL202 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL202										0.00	0	100,000,00
IBL203 On 09/12/2026 Spot Bond					0.00000	100.42080				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.40320				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.34440				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.38558				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.85298				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.95376				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.71514				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.59631				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.59631				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.59631				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.59631				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.35511				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.25153				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.22782				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.04780				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.07044				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.07472				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	101.15371				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	101.12145				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.88226				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	101.07905				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.66973				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	101.19325				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL227 On 25/05/2027 Spot Bond					0.00000	101.57234				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.46114				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.32447				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.33405				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.22948				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	100.23951				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.09165				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.09509				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.12000	107.06943	8.12000	107.04590				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.49000	102.41348	6.49000	102.39572				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.88820				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.68500	100.78856	9.68500	100.76267				0.00	0	
Total IDCG06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IDCG06									0.00	0	
IDCG06 On 13/05/2030 Spot Bond			11.22000	101.87468	11.22000	101.85551			0.00	0	
Total IDCG08 SPOT									0.00	0	
Total For IDCG08									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.28000	102.67679	10.28000	102.64867			0.00	0	
Total IDCG11 SPOT									0.00	0	
Total For IDCG11									0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.71367			0.00	0	
Total IDCG13 SPOT									0.00	0	
Total For IDCG13									0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.17051			0.00	0	20,000,00
Total IDCG15 SPOT									0.00	0	20,000,00
Total For IDCG15									0.00	0	20,000,00
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.74924			0.00	0	
Total IDCG16 SPOT									0.00	0	
Total For IDCG16									0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.89819			0.00	0	
Total IDCG17 SPOT									0.00	0	
Total For IDCG17									0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.03710			0.00	0	
Total IDCG19 SPOT									0.00	0	
Total For IDCG19									0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.33226			0.00	0	
Total IDCG21 SPOT									0.00	0	
Total For IDCG21									0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.62835			0.00	0	
Total IDCG22 SPOT									0.00	0	
Total For IDCG22									0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.48494			0.00	0	
Total IDCG23 SPOT									0.00	0	
Total For IDCG23									0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.33033			0.00	0	
Total IDCP07 SPOT									0.00	0	
Total For IDCP07									0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.01000	99.96349	9.01000	99.93942			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.72694				0.00	64,000,000	32,000,00
Total INLV01 SPOT										0.00	64,000,000	32,000,00
Total For INLV01										0.00	64,000,000	32,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	102.32529				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.05432				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.46783				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.67127				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.55173				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.66867				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.22059				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.13474				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.21098				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.96345				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF25 On 15/10/2023 Spot Bond					0.00000	101.24856				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.89521				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.91016				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.47553				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.88512				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.05231				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.37084				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.70521				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.99191				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.78000	201.20268	4.78000	200.94601				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.54544				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.68000	202.24736	4.68000	201.99150				0.00	0	
Total IV19A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.93616				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	101.59152				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.78371				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.89028				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.49906				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.58644				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	100.73781				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.50335				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.86812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.80903				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.26464	7.40000	100.24498				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.87996				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.96801				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	103.08410	7.23000	103.06380				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.01559				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.53211	7.45000	102.44944				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.50503				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	103.06566	3.91012	103.05469				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.30615				0.00	0	8,600,000.00
Total IVC203 SPOT										0.00	0	8,600,000.00
Total For IVC203										0.00	0	8,600,000.00
IVC204 On 18/11/2022 Spot Bond					0.00000	100.70567				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC205 On 29/07/2022 Spot Bond					0.00000	100.90764				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	100.56265				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.47270				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.22987				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.07774				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.35000	7.35000	7.35000	102.15235				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.05000	8.05000	8.05000	100.91761				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.10352				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.09165				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	101.59715				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.68744	8.45000	101.59551				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	100.20948	7.20000	100.50653				0.00	0	
Total IVC217 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC217										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.88069				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	99.77653				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	99.67258				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	99.46046				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	99.03623				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	99.91049				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	98.49492				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	100.30172				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.85231				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP012 On 19/07/2024 Spot Bond					0.00000	101.22811				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	100.76006				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	101.33196				0.00	0	100,000,00
Total KAP017 SPOT										0.00	0	100,000,00
Total For KAP017										0.00	0	100,000,00
KAP017 On 14/04/2024 Spot Bond					0.00000	99.98126				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	101.11434				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.34122				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.34223				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.89941				0.00	0	500,000,00
Total KAP022 SPOT										0.00	0	500,000,00
Total For KAP022										0.00	0	500,000,00
KAP022 On 04/03/2027 Spot Bond					0.00000	100.49202				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	99.86489				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	99.86006				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 24/10/2022 Spot Bond					0.00000	101.52150				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KW01 On 31/10/2027 Spot Bond			9.76000	117.62456	9.76000	117.59410				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.91000	103.06743	7.91000	103.04552				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.35515				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.25556				0.00	0	6,200,00
Total LGL08 SPOT										0.00	0	6,200,00
Total For LGL08										0.00	0	6,200,00
LGL09 On 28/08/2024 Spot Bond					0.00000	103.04671				0.00	124,700,000	74,700,00
Total LGL09 SPOT										0.00	124,700,000	74,700,00
Total For LGL09										0.00	124,700,000	74,700,00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.02789				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.60252				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.65879				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	100.79598				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.81431				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF065 On 30/09/2022 Spot Bond					0.00000	100.21159				0.00	0	1,050,000,00
Total MBF065 SPOT										0.00	0	1,050,000,00
Total For MBF065										0.00	0	1,050,000,00
MBF068 On 17/11/2023 Spot Bond					0.00000	100.79413				0.00	0	
Total MBF068 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MBF068									0.00	0	
MBF071 On 28/05/2024 Spot Bond					0.00000	100.55978			0.00	0	40,000,00
Total MBF070 SPOT									0.00	0	40,000,00
Total For MBF070									0.00	0	40,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	100.36578			0.00	0	
Total MBF071 SPOT									0.00	0	
Total For MBF071									0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.52024			0.00	0	500,000,00
Total MBF072 SPOT									0.00	0	500,000,00
Total For MBF072									0.00	0	500,000,00
MBP03 On 02/11/2022 Spot Bond					0.00000	101.16948			0.00	0	
Total MBP038 SPOT									0.00	0	
Total For MBP038									0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.70218			0.00	0	
Total MBP040 SPOT									0.00	0	
Total For MBP040									0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.99399			0.00	0	
Total MBP043 SPOT									0.00	0	
Total For MBP043									0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.55990			0.00	0	
Total MBP045 SPOT									0.00	0	
Total For MBP045									0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.08361			0.00	0	
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.58195			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.74266			0.00	0	2,190,000,00
Total MBP050 SPOT									0.00	0	2,190,000,00
Total For MBP050									0.00	0	2,190,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.63486			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.11169			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.01000	9.01000	9.01000	110.50065				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			7.42900	104.62083	7.42900	104.59971				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	102.78590				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.22984				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.40123				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.66000	99.31295	9.66000	99.28736				0.00	0	23,400,00
Total MML02 SPOT										0.00	0	23,400,00
Total For MML02										0.00	0	23,400,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.83545				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.03500	91.14655	10.03500	93.11915				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.70010				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.59000	98.30652	10.59000	98.27897				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.87424				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN09 On 11/10/2022 Spot Bond					0.00000	100.15121				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.84643				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.24818				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.97734				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.75295				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.56750				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.65793				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.11426				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.52566				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.47233				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.30502				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.60500	99.62323	9.60500	99.59742				0.00	0	
Total MTN23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.29313			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.90102			0.00	0	100,000,00
Total MTN25 SPOT									0.00	0	100,000,00
Total For MTN25									0.00	0	100,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	101.49001			0.00	0	
Total MTN26 SPOT									0.00	0	
Total For MTN26									0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.78738			0.00	0	
Total MTN27 SPOT									0.00	0	
Total For MTN27									0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.32168			0.00	2,800,000,000	1,800,000,00
Total MTN28 SPOT									0.00	2,800,000,000	1,800,000,00
Total For MTN28									0.00	2,800,000,000	1,800,000,00
MTN29 On 15/03/2027 Spot Bond					0.00000	100.86881			0.00	0	
Total MTN29 SPOT									0.00	0	
Total For MTN29									0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.23275			0.00	0	
Total MTN30 SPOT									0.00	0	
Total For MTN30									0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.77120			0.00	0	
Total MWAR04 SPOT									0.00	0	
Total For MWAR04									0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.81679			0.00	0	
Total MWAR05 SPOT									0.00	0	
Total For MWAR05									0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.81670			0.00	0	
Total MWAR06 SPOT									0.00	0	
Total For MWAR06									0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.80529			0.00	0	20,000,00
Total MWAR07 SPOT									0.00	0	20,000,00
Total For MWAR07									0.00	0	20,000,00
MWAR0 On 22/05/2025 Spot Bond					0.00000	100.71701			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.22908				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.28459				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.33166				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.37484				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.64000	101.22720	7.64000	101.20660				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.00000	106.34865	8.00000	106.32561				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.54000	104.35654	10.54000	104.32693				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.36785				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.01601				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.10238				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.11376				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBG06 On 29/07/2028 Spot Bond					0.00000	101.00512			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.31912			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.56500	106.23972	7.56500	106.21829			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.46000	105.96170	8.46000	105.93745			0.00	0	40,000,00
Total NBK16A SPOT									0.00	0	40,000,00
Total For NBK16A									0.00	0	40,000,00
NBK17 On 22/04/2026 Spot Bond			9.19500	104.35980	9.19500	104.33417		114,018,000,000.00		12,400,000	12,400,00
Total NBK17A SPOT								114,018,000,000.00		12,400,000	12,400,00
Total For NBK17A								114,018,000,000.00		12,400,000	12,400,00
NBK20 On 01/06/2026 Spot Bond			9.19500	104.69756	9.19500	104.67185		1,103,400,000,000.00		120,000,000	1,410,000,00
Total NBK20A SPOT								1,103,400,000,000.00		120,000,000	1,410,000,00
Total For NBK20A								1,103,400,000,000.00		120,000,000	1,410,000,00
NBK21 On 21/07/2027 Spot Bond			9.45000	109.48455	9.45000	109.45663			0.00	0	300,000,00
Total NBK21A SPOT									0.00	0	300,000,00
Total For NBK21A									0.00	0	300,000,00
NBK22 On 19/11/2022 Spot Bond			6.90000	102.38341	6.90000	102.36455			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.13800	108.72622	8.13800	108.70265		585,936,000,000.00		72,000,000	18,000,00
Total NBK23A SPOT								585,936,000,000.00		72,000,000	18,000,00
Total For NBK23A								585,936,000,000.00		72,000,000	18,000,00
NBK24 On 19/11/2027 Spot Bond			9.18000	108.68721	9.18000	108.66070			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			7.32000	7.32000	7.32000	106.01063			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.94558			0.00	0	
Total NBK25B SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	56.99438	100.00000	56.86892				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.43837				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.07500	108.28539	9.07500	108.25928				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.95300	107.34069	6.95300	107.32043				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.58000	110.96515	8.58000	110.93941				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			7.59000	106.58609	7.59000	106.56416				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			7.12000	104.32866	7.12000	104.30883				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.41578				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.76127				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.28301				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.46000	11.46000	11.46000	77.69621				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.70323				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.97339				0.00	0	200,000,00
Total NBK43B SPOT										0.00	0	200,000,00
Total For NBK43B										0.00	0	200,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.07050				0.00	11,030,000,000	6,200,000,00
Total NBK45B SPOT										0.00	11,030,000,000	6,200,000,00
Total For NBK45B										0.00	11,030,000,000	6,200,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	101.59935				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.87120				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.12243				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.61795				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.24325				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.36989				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.23403				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.96160				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.20812				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.05181				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.35664				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.82884				0.00	2,600,000,000	1,300,000,000
Total NBKB59 SPOT										0.00	2,600,000,000	1,300,000,000
Total For NBKB59										0.00	2,600,000,000	1,300,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.86817				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.05050				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.16322				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.70384				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.25448				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			10.50500	103.30315	10.50500	103.27441				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.25259				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.16000	103.52453	10.16000	103.49665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.25448				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.25734				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.26111				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.30510				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.30510				0.00	0	340,000,0€
Total NDAL03 SPOT										0.00	0	340,000,0€
Total For NDAL03										0.00	0	340,000,0€
NGL01 On 01/07/2025 Spot Bond					0.00000	100.81109				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.45529				0.00	0	43,300,0€
Total NGL04 SPOT										0.00	0	43,300,0€
Total For NGL04										0.00	0	43,300,0€
NGL05 On 26/07/2023 Spot Bond					0.00000	103.08548				0.00	200,000,000	100,000,0€
Total NGL05 SPOT										0.00	200,000,000	100,000,0€
Total For NGL05										0.00	200,000,000	100,000,0€
NGL06 On 01/12/2023 Spot Bond					0.00000	100.65094				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.92003				0.00	300,000,000	150,000,0€
Total NGL07 SPOT										0.00	300,000,000	150,000,0€
Total For NGL07										0.00	300,000,000	150,000,0€
NGL08 On 02/07/2025 Spot Bond					0.00000	105.21027				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL09 On 19/06/2026 Spot Bond					0.00000	101.25139				0.00	200,000,000	100,000,000
Total NGL09 SPOT										0.00	200,000,000	100,000,000
Total For NGL09										0.00	200,000,000	100,000,000
NGL10 On 27/12/2026 Spot Bond					0.00000	100.13008				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.43093				0.00	93,200,000	13,300,000
Total NGLT1B SPOT										0.00	93,200,000	13,300,000
Total For NGLT1B										0.00	93,200,000	13,300,000
NGT10 On 25/03/2024 Spot Bond					0.00000	103.26525				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.53554				0.00	195,600,000	5,030,800,000
Total NGT104 SPOT										0.00	195,600,000	5,030,800,000
Total For NGT104										0.00	195,600,000	5,030,800,000
NGT10 On 22/05/2025 Spot Bond					0.00000	103.91130				0.00	780,000,000	780,000,000
Total NGT105 SPOT										0.00	780,000,000	780,000,000
Total For NGT105										0.00	780,000,000	780,000,000
NGT10 On 05/08/2025 Spot Bond					0.00000	105.75597				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.26437				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.55304				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.34440				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.16579				0.00	0	
Total NGT110 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT110										0.00	0	
NGT11' On 23/04/2027 Spot Bond					0.00000	101.56822				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.83642				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	100.45795				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.32026				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.03381				0.00	0	20,000,00
Total NHM018 SPOT										0.00	0	20,000,00
Total For NHM018										0.00	0	20,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	105.00293				0.00	0	3,415,000,00
Total NHM019 SPOT										0.00	0	3,415,000,00
Total For NHM019										0.00	0	3,415,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.77504				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.75030				0.00	2,520,000,000	2,520,000,00
Total NHM021 SPOT										0.00	2,520,000,000	2,520,000,00
Total For NHM021										0.00	2,520,000,000	2,520,000,00
NI202 On 07/12/2033 Spot Bond			5.00000	5.00000	5.00000	226.05226				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.49000	3.49000	3.49000	215.10772				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.00500	3.00500	3.00500	160.32282				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.25000	4.25000	4.25000	112.98777				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			4.77000	4.77000	4.77000	119.74495				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	159.90887				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	260.90969	3.45000	260.83574				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	160.69849				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.13500	3.13500	3.13500	219.14486				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.28000	217.54617	3.28000	217.48549				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.78000	93.39595	4.78000	119.48341				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.18280				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.25727				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.99006				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	138.51567				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.02002				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.36116				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.19981				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.77177				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.04236				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.71448				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	125.58802				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.09060				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.78252				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.70451				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	155.74711				0.00	0	
Total NN043 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.00504				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	155.52590				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	147.66336				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.37778				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	129.93138				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.98884				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.74385				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.30732				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.39481				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.57481				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.93327				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.89772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.57325				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.65227				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.26207				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.36043				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.26207				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.32242				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.71013				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.53205				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.67331				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.26144				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 12/06/2025 Spot Bond					0.00000	92.20529				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	115.17000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	107.82000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	117.47000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	115.60000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	113.15912				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	114.42532				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	88.93668				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	114.42532				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	89.51708				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	87.12274				0.00	0	
Total NNF046 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.86497				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	103.75219				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 29/07/2022 Spot Bond					0.00000	100.92792				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	100.35552				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08 On 19/09/2022 Spot Bond					0.00000	100.21232				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	126.95301				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.13471				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.69499				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.76564				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.65932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.55950				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.90630				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.81127				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.71176				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.60682				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.77396				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.62258				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.00000	103.44949	8.00000	103.42739				0.00	0	7,130,231,90
Total NRA022 SPOT										0.00	0	7,130,231,90
Total For NRA022										0.00	0	7,130,231,90
NRA02 On 31/05/2023 Spot Bond			2.17000	206.16276	2.17000	206.11142				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.27000	105.53251	11.27000	105.50090		73,958,248,000.00		6,562,400	423,281,20	
Total NRA028 SPOT								73,958,248,000.00		6,562,400	423,281,20	
Total For NRA028								73,958,248,000.00		6,562,400	423,281,20	
NRA02 On 30/11/2028 Spot Bond			100.00000	13.72501	100.00000	13.69463				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/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
NTC23 On 15/02/2023 Spot Bond					0.00000	101.18255				0.00	6,200,000	6,200,00
Total NTC23 SPOT										0.00	6,200,000	6,200,00
Total For NTC23										0.00	6,200,000	6,200,00
NTC26 On 07/12/2023 Spot Bond					0.00000	101.20146				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.34878				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.35266				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	100.16372				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	101.07319				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.66077				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.33494				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.20638				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.46000	109.11222	8.46000	109.08766				0.00	0	1,560,000,00
Total OML07 SPOT										0.00	0	1,560,000,00
Total For OML07										0.00	0	1,560,000,00
OML09 On 14/09/2022 Spot Bond			7.58500	103.91677	7.58500	103.89550				0.00	0	
Total OML09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.83500	110.32271	8.83500	110.29679				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.02001				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.94458				0.00	100,000,000	50,000,00
Total OML12 SPOT										0.00	100,000,000	50,000,00
Total For OML12										0.00	100,000,000	50,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.53973				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.18255				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.80797				0.00	1,400,000,000	1,400,000,00
Total PEP01 SPOT										0.00	1,400,000,000	1,400,000,00
Total For PEP01										0.00	1,400,000,000	1,400,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	101.35049				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.61519				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.60906				0.00	0	100,000,00
Total PEP04 SPOT										0.00	0	100,000,00
Total For PEP04										0.00	0	100,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.67687				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.92690				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.64388				0.00	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 PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.87000	106.29374	8.76000	106.68255				063,134,023,350,000.00	1,585,471,705,000	2,045,871,844,60
Total R186 SPOT										3,134,023,350,000.00	585,471,705,000	1,045,871,844,60
Total For R186										3,134,023,350,000.00	585,471,705,000	1,045,871,844,60
R197 On 07/12/2023 Spot Bond			0.88000	328.65329	0.90000	328.49216				82,485,481,848,000.00	93,733,502,100	69,826,993,90
Total R197 SPOT										2,485,481,848,000.00	93,733,502,100	69,826,993,90
Total For R197										2,485,481,848,000.00	93,733,502,100	69,826,993,90
R202 On 07/12/2033 Spot Bond			4.00000	247.88737	4.00000	247.81347				113,790,492,800,000.00	28,447,623,200	147,434,888,70
Total R202 SPOT										13,790,492,800,000.00	28,447,623,200	147,434,888,70
Total For R202										13,790,492,800,000.00	28,447,623,200	147,434,888,70
R2023 On 28/02/2023 Spot Bond			6.50500	103.44709	6.40000	103.49634				622,142,753,500,000.00	95,640,700,000	317,751,775,10
Total R2023 SPOT										2,142,753,500,000.00	95,640,700,000	317,751,775,10
Total For R2023										2,142,753,500,000.00	95,640,700,000	317,751,775,10
R2030 On 31/01/2030 Spot Bond			10.55500	90.31555	10.41000	90.97284				035,039,273,310,500.00	1,519,188,941,100	2,714,695,745,90
Total R2030 SPOT										15,039,273,310,500.00	519,188,941,100	714,695,745,90
Total For R2030										15,039,273,310,500.00	519,188,941,100	714,695,745,90
R2032 On 31/03/2032 Spot Bond			11.00500	85.92252	10.86000	86.66023				973,535,401,044,500.00	2,814,496,628,900	2,100,253,707,40
Total R2032 SPOT										7,535,401,044,500.00	814,496,628,900	100,253,707,40
Total For R2032										7,535,401,044,500.00	814,496,628,900	100,253,707,40
R2035 On 28/02/2035 Spot Bond			11.30000	86.91601	11.19000	87.53861				833,688,917,490,000.00	870,237,957,300	1,275,981,438,80
Total R2035 SPOT										13,688,917,490,000.00	870,237,957,300	275,981,438,80
Total For R2035										13,688,917,490,000.00	870,237,957,300	275,981,438,80
R2037 On 31/01/2037 Spot Bond			11.50000	82.65235	11.40000	83.21745				770,753,882,100,000.00	501,804,685,400	1,836,656,062,00
Total R2037 SPOT										7,075,882,100,000.00	501,804,685,400	336,656,062,00
Total For R2037										7,075,882,100,000.00	501,804,685,400	336,656,062,00
R2040 On 31/01/2040 Spot Bond			11.61000	84.45161	11.50000	85.12007				542,356,004,710,000.00	735,775,711,000	1,214,560,873,90
Total R2040 SPOT										12,356,004,710,000.00	735,775,711,000	214,560,873,90
Total For R2040										12,356,004,710,000.00	735,775,711,000	214,560,873,90
R2044 On 31/01/2044 Spot Bond			11.60000	81.31998	11.51000	81.87181				169,988,578,400,000.00	359,481,774,000	1,837,482,877,00
Total R2044 SPOT										9,988,578,400,000.00	359,481,774,000	337,482,877,00
Total For R2044										9,988,578,400,000.00	359,481,774,000	337,482,877,00
R2048 On 28/02/2048 Spot Bond			11.55000	80.11076	11.46000	80.67739				283,443,783,735,000.00	3,660,904,223,700	3,745,585,016,50
Total R2048 SPOT										13,443,783,735,000.00	660,904,223,700	745,585,016,50
Total For R2048										13,443,783,735,000.00	660,904,223,700	745,585,016,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209 On 31/03/2036 Spot Bond			11.34500	66.57040	11.24000	67.08619		732,016,423,636,000.00	505,246,048,800	130,282,174,40	
Total R209 SPOT								12,016,423,636,000.00	505,246,048,800	130,282,174,40	
Total For R209								12,016,423,636,000.00	505,246,048,800	130,282,174,40	
R210 On 31/03/2028 Spot Bond			2.77000	223.44567	2.78000	223.26896		136,816,922,239,000.00	49,392,390,700	294,804,201,60	
Total R210 SPOT								16,816,922,239,000.00	49,392,390,700	294,804,201,60	
Total For R210								16,816,922,239,000.00	49,392,390,700	294,804,201,60	
R213 On 28/02/2031 Spot Bond			10.86000	81.08418	10.72000	81.72663		286,507,293,332,000.00	670,949,106,200	288,104,908,40	
Total R213 SPOT								16,507,293,332,000.00	670,949,106,200	288,104,908,40	
Total For R213								16,507,293,332,000.00	670,949,106,200	288,104,908,40	
R214 On 28/02/2041 Spot Bond			11.59500	63.64883	11.50000	64.12576		772,399,039,162,000.00	1,532,764,039,600	127,939,569,80	
Total R214 SPOT								12,399,039,162,000.00	532,764,039,600	127,939,569,80	
Total For R214								12,399,039,162,000.00	532,764,039,600	127,939,569,80	
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.87149		0.00	0		
Total RDFB12 SPOT								0.00	0		
Total For RDFB12								0.00	0		
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.62349		0.00	0		
Total RDFB14 SPOT								0.00	0		
Total For RDFB14								0.00	0		
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.68463		0.00	0		
Total RDFB15 SPOT								0.00	0		
Total For RDFB15								0.00	0		
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.55780		0.00	0		
Total RDFB17 SPOT								0.00	0		
Total For RDFB17								0.00	0		
RDFB1: On 11/02/2026 Spot Bond					0.00000	99.89970		0.00	0		
Total RDFB18 SPOT								0.00	0		
Total For RDFB18								0.00	0		
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.28246		0.00	0		
Total RDFB20 SPOT								0.00	0		
Total For RDFB20								0.00	0		
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.21089		0.00	0		
Total RDFB21 SPOT								0.00	0		
Total For RDFB21								0.00	0		
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.02282		0.00	0		
Total RDFB22 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.72182				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.03407				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.83256				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	102.17631				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	101.39215				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.31140				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	98.90298				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	100.74961				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.36106				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.75150				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.74167				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.16960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.24714				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.78475				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.85399				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.62807				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.45313				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.88843				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.94752				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.25112				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.23614				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.25047				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.26742				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.30879				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			8.12000	102.48216	8.12000	102.45988				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.53500	94.93612	11.53500	94.90703				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.02000	92.92606	12.02000	92.89644				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.56826				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.09000	94.18536	11.09000	94.15759				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	101.13088				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.20839				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.15000	104.24363	9.15000	104.21829			30,725,700,000,000.00	3,358,000,000	849,900,000	
Total SBS20 SPOT									10,725,700,000,000.00	3,358,000,000	849,900,000	
Total For SBS20									10,725,700,000,000.00	3,358,000,000	849,900,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.71743				0.00	10,000,000	10,000,000
Total SBS21 SPOT										0.00	10,000,000	10,000,000

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 SBS21										0.00	10,000,000	10,000,000
SBS27 On 20/02/2024 Spot Bond			8.79000	105.74817	8.79000	105.72305				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.23000	97.59525	9.23000	97.57132				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.49500	101.72479	9.49500	101.69901				0.00	0	5,000,000.00
Total SBS31 SPOT										0.00	0	5,000,000.00
Total For SBS31										0.00	0	5,000,000.00
SBS34 On 19/09/2024 Spot Bond			8.48500	106.12740	8.48500	106.10344				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.64000	104.94754	8.64000	104.92301				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.54000	99.94207	10.54000	99.91372				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.80000	102.50735	6.80000	102.48871				0.00	0	40,000.00
Total SBS41 SPOT										0.00	0	40,000.00
Total For SBS41										0.00	0	40,000.00
SBS42 On 12/11/2025 Spot Bond			8.92000	106.42936	8.92000	106.40412				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.70500	106.13261	9.70500	106.10527				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.35000	106.04600	7.35000	106.02486				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.35460				0.00	0	1,700,000.00
Total SBS47 SPOT										0.00	0	1,700,000.00
Total For SBS47										0.00	0	1,700,000.00
SBS51 On 31/01/2024 Spot Bond			8.12000	8.12000	8.12000	106.54687				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.45095				0.00	100,000,000	124,700,00
Total SBS52 SPOT										0.00	100,000,000	124,700,00
Total For SBS52										0.00	100,000,000	124,700,00
SBS53 On 03/05/2027 Spot Bond					0.00000	103.08013				0.00	80,000,000	80,000,00
Total SBS53 SPOT										0.00	80,000,000	80,000,00
Total For SBS53										0.00	80,000,000	80,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.34328				0.00	0	40,000,00
Total SBS57 SPOT										0.00	0	40,000,00
Total For SBS57										0.00	0	40,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	102.36047				0.00	0	60,000,00
Total SBS58 SPOT										0.00	0	60,000,00
Total For SBS58										0.00	0	60,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	101.61863				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.20344				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.69818				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.62754				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.16873				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.14839				0.00	0	100,000,00
Total SBS67 SPOT										0.00	0	100,000,00
Total For SBS67										0.00	0	100,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.78203				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS69 On 02/12/2034 Spot Bond					0.00000	100.56944				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.79812				0.00	0	20,000,00
Total SBS70 SPOT										0.00	0	20,000,00
Total For SBS70										0.00	0	20,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	100.69356				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.31693				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.02569				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.07294				0.00	0	120,000,00
Total SBS75 SPOT										0.00	0	120,000,00
Total For SBS75										0.00	0	120,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	101.12743				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.02000	323.54186	2.02000	323.46263				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.90000	4.90000	4.90000	228.12333				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.47069				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.16789				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.09558				0.00	0	250,000,00
Total SBT102 SPOT										0.00	0	250,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT102										0.00	0	250,000,00
SBT102 On 31/03/2024 Spot Bond					0.00000	103.69233				0.00	161,600,000	71,200,00
Total SBT103 SPOT										0.00	161,600,000	71,200,00
Total For SBT103										0.00	161,600,000	71,200,00
SBT103 On 30/09/2025 Spot Bond					0.00000	104.84654				0.00	49,500,000	49,500,00
Total SBT104 SPOT										0.00	49,500,000	49,500,00
Total For SBT104										0.00	49,500,000	49,500,00
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT105 On 31/12/2026 Spot Bond					0.00000	100.65089				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT106 On 08/04/2027 Spot Bond					0.00000	100.01761				0.00	54,000,000	27,000,00
Total SBT107 SPOT										0.00	54,000,000	27,000,00
Total For SBT107										0.00	54,000,000	27,000,00
SBT107 On 13/02/2023 Spot Bond					0.00000	102.21059				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT201 On 03/12/2023 Spot Bond					0.00000	101.80352				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			7.77000	104.34338	7.77000	104.32165				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	100.98819				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	102.35894				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	106.05145				0.00	0	110,000,00
Total SBT207 SPOT										0.00	0	110,000,00
Total For SBT207										0.00	0	110,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	102.73034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.19330				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.80616				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.10530				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.15692				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.71000	97.36911	9.71000	97.34361				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.79104				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.77488				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.81770				0.00	0	500,000,00
Total SLRA6 SPOT										0.00	0	500,000,00
Total For SLRA6										0.00	0	500,000,00
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.81102				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.86434				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.79776				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.86434				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.85100				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.94425				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.82443				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.89098				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.88430				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.09500	105.36493	8.09500	105.34210				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.64716				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.91394				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.81592				0.00	2,000,000,000	2,000,000,000
Total SOLB01 SPOT										0.00	2,000,000,000	2,000,000,000
Total For SOLB01										0.00	2,000,000,000	2,000,000,000
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.74502				0.00	6,760,000,000	3,380,000,000
Total SPDA12 SPOT										0.00	6,760,000,000	3,380,000,000
Total For SPDA12										0.00	6,760,000,000	3,380,000,000
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.97046				0.00	0	
Total SPDA13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.69025				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.70393				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.15352				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.12406				0.00	0	3,500,000,00
Total SPG005 SPOT										0.00	0	3,500,000,00
Total For SPG005										0.00	0	3,500,000,00
SPG00 On 18/06/2024 Spot Bond					0.00000	100.78129				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.37171				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.80886				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.56011				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.06390				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.06956				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.17500	3.17500	3.17500	159.65326				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.73500	106.80188	8.73500	106.77693				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.21000	84.23686	10.21000	84.21407				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.80169				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.86956				0.00	220,000,000	110,000,000
Total SSN040 SPOT										0.00	220,000,000	110,000,000
Total For SSN040										0.00	220,000,000	110,000,000
SSN04 On 13/10/2023 Spot Bond			7.80000	104.57234	7.80000	104.55047				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.92000	117.60695	4.92000	117.56883				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.83902				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.04806				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.35324				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	323.85105				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.14114				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	101.00227				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	99.98464				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	160.01381				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			4.92000	4.92000	4.92000	117.56883				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.22000	4.22000	4.22000	113.19681				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			3.96000	3.96000	3.96000	209.89312				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.64340				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.63295				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.34450				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.33730				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	100.65253				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.59054				0.00	0	
Total SSN076 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.25221				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.83762				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.71334				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.40317				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.99618				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	228.64462				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.28710				0.00	480,000,000	240,000,000
Total SSN089 SPOT										0.00	480,000,000	240,000,000
Total For SSN089										0.00	480,000,000	240,000,000
SSN09: On 31/01/2030 Spot Bond					0.00000	99.38347				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.48916				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.67869				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.49830				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.07500	87.92227	11.07500	87.89609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.27405				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.11000	208.32223	4.11000	208.25951				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.05500	224.99614	5.05500	224.92272				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.83542				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.02518				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/09/2022 Spot Bond					0.00000	100.35509				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.51461				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	101.31079				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	101.22537				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.41825				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	101.27553				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14 On 03/11/2022 Spot Bond					0.00000	100.97730				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	101.23651				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.41001				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.65140				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN15 On 30/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN15 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN15 On 05/07/2022 Spot Bond					0.00000	101.35182				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN15 On 05/07/2022 Spot Bond					0.00000	101.35182				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN16 On 05/07/2022 Spot Bond					0.00000	101.33599				0.00	0	
Total SSN160 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN160										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.40481				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 09/09/2022 Spot Bond					0.00000	100.33261				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16: On 12/09/2022 Spot Bond					0.00000	100.33945				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	100.32967				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.29426				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.29096				0.00	360,000,000	180,000,000
Total SSN166 SPOT										0.00	360,000,000	180,000,000
Total For SSN166										0.00	360,000,000	180,000,000
SSN16: On 13/09/2022 Spot Bond					0.00000	100.29426				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.29180				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16: On 15/09/2022 Spot Bond					0.00000	100.26192				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17: On 19/09/2022 Spot Bond					0.00000	100.21232				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17: On 26/09/2022 Spot Bond					0.00000	100.11938				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17: On 03/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	200,000,000,000	100,000,000,000	

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 SSN172 SPOT									10,000,000,000,000.00	200,000,000,000	100,000,000,000
Total For SSN172									10,000,000,000,000.00	200,000,000,000	100,000,000,000
SST201 On 08/12/2026 Spot Bond					0.00000	100.82563			0.00	0	
Total SST201 SPOT									0.00	0	
Total For SST201									0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.14341			0.00	0	
Total STF001 SPOT									0.00	0	
Total For STF001									0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.25000	101.64931	9.25000	101.62421			0.00	0	
Total SZ25 SPOT									0.00	0	
Total For SZ25									0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.64000			0.00	0	
Total T16OM4 SPOT									0.00	0	
Total For T16OM4									0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.69364			0.00	0	20,000,000
Total T17A11 SPOT									0.00	0	20,000,000
Total For T17A11									0.00	0	20,000,000
T17A12 On 21/02/2024 Spot Bond					0.00000	100.69136			0.00	0	150,000,000
Total T17A12 SPOT									0.00	0	150,000,000
Total For T17A12									0.00	0	150,000,000
T17A13 On 21/02/2024 Spot Bond					0.00000	100.70049			0.00	0	
Total T17A13 SPOT									0.00	0	
Total For T17A13									0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.71969			0.00	0	
Total T17A21 SPOT									0.00	0	
Total For T17A21									0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.70829			0.00	0	20,000,000
Total T17A22 SPOT									0.00	0	20,000,000
Total For T17A22									0.00	0	20,000,000
T17A23 On 21/02/2026 Spot Bond					0.00000	100.71969			0.00	0	
Total T17A23 SPOT									0.00	0	
Total For T17A23									0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.65659	7.21000	102.57628			0.00	0	
Total T17A31 SPOT									0.00	0	
Total For T17A31									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A32 On 21/02/2026 Spot Bond			7.72000	102.84358	7.72000	102.75754				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.87362				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.00911				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.06321				0.00	40,000,000	640,000,00
Total TFS148 SPOT										0.00	40,000,000	640,000,00
Total For TFS148										0.00	40,000,000	640,000,00
TFS154 On 06/07/2023 Spot Bond					0.00000	100.43151				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.86909				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.00087				0.00	0	660,000,00
Total TFS157 SPOT										0.00	0	660,000,00
Total For TFS157										0.00	0	660,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.66121				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.07502				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.16522				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.58669				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	101.00472				0.00	0	
Total TFS165 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.16048				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.98631				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.11318				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.41371				0.00	0	310,000,00
Total TFS169 SPOT										0.00	0	310,000,00
Total For TFS169										0.00	0	310,000,00
TFS17C On 30/11/2026 Spot Bond					0.00000	100.56570				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.73711				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.80487				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	100.74013				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	101.02334				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.71073				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.71537				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.76785				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.83393				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.84250				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.82145				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.91819				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.79409				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.43221				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.18896				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.03663				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.73286				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.91429				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond			8.49000	103.12569	8.49000	103.10201				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.78976				0.00	0	20,000,00
Total TH16A4 SPOT										0.00	0	20,000,00
Total For TH16A4										0.00	0	20,000,00
TH16A On 21/08/2024 Spot Bond					0.00000	100.72563				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.73039				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.72221				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	102.12428	5.76000	102.06022				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.74731				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.98142				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.79065				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.78267				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.83739				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.82258				0.00	0	
Total TH16C3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.02751				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.12412				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.06730				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.77095				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.75387				0.00	0	20,000,00
Total TH17B2 SPOT										0.00	0	20,000,00
Total For TH17B2										0.00	0	20,000,00
TH17B: On 21/02/2026 Spot Bond					0.00000	100.74817				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.81194				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.78576				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.78234				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.02112				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.97910				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.95297				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.64001				0.00	0	177,784,90
Total TH17O2 SPOT										0.00	0	177,784,90
Total For TH17O2										0.00	0	177,784,90
TH17O: On 21/05/2023 Spot Bond					0.00000	100.65717				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.46385				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.20000	103.25715	7.20000	103.23703				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.12000	106.00509	8.12000	105.98216			50,344,000,000.00		6,200,000	6,200,00
Total TL25 SPOT									50,344,000,000.00		6,200,000	6,200,00
Total For TL25									50,344,000,000.00		6,200,000	6,200,00
TL26 On 25/11/2024 Spot Bond					0.00000	102.47503				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.46233				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.23000	101.92171	9.23000	101.89658				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.48329				0.00	100,000,000	50,000,00
Total TL29 SPOT										0.00	100,000,000	50,000,00
Total For TL29										0.00	100,000,000	50,000,00
TL30 On 10/06/2024 Spot Bond					0.00000	101.06219				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.14123				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	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
TL32 On 09/02/2027 Spot Bond					0.00000	101.14857			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			8.27000	104.87809	8.27000	104.85499		276,805,170,000.00		33,471,000	1,138,485,50
Total TN23 SPOT								276,805,170,000.00		33,471,000	1,138,485,50
Total For TN23								276,805,170,000.00		33,471,000	1,138,485,50
TN23/R On 06/11/2023 Spot Bond			100.00000	42.49225	100.00000	42.39872			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.61000	103.25723	9.61000	103.23046		136,886,762,000.00		14,244,200	1,637,122,10
Total TN25 SPOT								136,886,762,000.00		14,244,200	1,637,122,10
Total For TN25								136,886,762,000.00		14,244,200	1,637,122,10
TN25/R On 19/08/2025 Spot Bond			100.00000	20.06680	100.00000	20.02190			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.86000	93.42620	10.86000	93.39935		1,000,208,172,000.00		92,100,200	18,636,000,10
Total TN27 SPOT								1,000,208,172,000.00		92,100,200	18,636,000,10
Total For TN27								1,000,208,172,000.00		92,100,200	18,636,000,10
TN27/R On 14/11/2027 Spot Bond			100.00000	11.16165	100.00000	11.13707			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.34000	99.24746	11.34000	99.22276			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.01000	94.68141	12.01000	94.65124		660,550,000,000.00		55,000,000	955,000,00
Total TN30 SPOT								660,550,000,000.00		55,000,000	955,000,00
Total For TN30								660,550,000,000.00		55,000,000	955,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.37538	8.00000	117.35022			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.39700	98.25797	12.39700	98.23131			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.86000	87.79088	12.86000	87.76099		17,489,600,000,000.00		1,360,000,000	5,497,300,00
Total TN40 SPOT								17,489,600,000,000.00		1,360,000,000	5,497,300,00

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 For TN40										17,489,600,000,000.00	1,360,000,000	5,497,300,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.52026	10.75000	102.49093				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	100.99928				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.07332				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.36000	102.11466	5.36000	103.49551				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.23475				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.23286				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.23686				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.24251				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.46852	7.61000	100.28610				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.20903				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.52161				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			7.51000	101.75149	7.51000	101.73111				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.77928				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.98433				0.00	0	300,000,00
Total TRA3B1 SPOT										0.00	0	300,000,00
Total For TRA3B1										0.00	0	300,000,00
TRA3B On 14/11/2022 Spot Bond					0.00000	100.71481				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.37279				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			7.80000	104.38816	7.80000	104.36634				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.37279				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.93228	8.62000	101.90879				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.83796				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.13017				0.00	0	300,000,00
Total TRA4B2 SPOT										0.00	0	300,000,00
Total For TRA4B2										0.00	0	300,000,00
TRA5B On 20/06/2026 Spot Bond					0.00000	100.26360				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.25231				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5C On 20/06/2026 Spot Bond					0.00000	100.32559				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.32559				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	98.92378				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.40561				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.22557				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	95.62759				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.58729				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.38545				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.06439				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	101.13760				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	101.04776				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.93838				0.00	0	
Total TWC406 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TWC406										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.57517				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.54567				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.51704				0.00	0	500,000,00
Total TWC411 SPOT										0.00	0	500,000,00
Total For TWC411										0.00	0	500,000,00
TWC41 On 02/09/2022 Spot Bond					0.00000	100.41517				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.34040				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.08000	104.27128	11.08000	104.24074				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.76442				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.85102				0.00	0	300,000,00
Total UU1A02 SPOT										0.00	0	300,000,00
Total For UU1A02										0.00	0	300,000,00
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.78443				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.87101				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.89099				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.92295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.06400				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.09060				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.92940				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.63596				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.22892				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.75770				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.77929				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.69230				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.93428				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.34256				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.94e+017	343,526,399,200	544,276,248,80
Total for SPOT :										1.94e+017	343,526,399,200	544,276,248,80

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 Futures									1.94e+017	343,526,422,283	544,277,548,283
Total Options									0.00	0	129,000
Grand Total:									1.94e+017	343,526,422,283	544,277,677,283