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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/04/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2022	Bond Future			11.71079	75.04555	11.56295	75.79393			0.00	0	
ES33	On	04/08/2022	Bond Future			11.94164	76.07177	11.78721	76.83145			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.16486	73.39566	12.00377	74.16675			0.00	0	
ES33	On	02/02/2023	Bond Future			12.37193	74.63959	12.20369	75.42436			0.00	0	
ES33	On	04/05/2023	Bond Future			12.58335	72.12289	12.40772	72.92133			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/05/2022	Bond Future			12.10433	73.41414	11.96126	74.24941			0.00	0	
ES42	On	04/08/2022	Bond Future			12.31439	74.41808	12.16506	75.26574			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.51828	71.24015	12.36249	72.10055			0.00	0	
ES42	On	02/02/2023	Bond Future			12.70087	72.44977	12.53852	73.32539			0.00	0	
ES42	On	04/05/2023	Bond Future			12.89463	69.42240	12.72522	70.31320			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	05/05/2022	Bond Future			160.29492	160.29492	160.31762	160.31762			0.00	0	42

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	04/08/2022			160.85208	160.85208	160.87723	160.87723			0.00	0	6,8
I2025	On	03/11/2022			163.19014	163.19014	163.21656	163.21656			0.00	0	
I2025	On	02/02/2023			164.27319	164.27319	164.30146	164.30146			0.00	0	
I2025	On	04/05/2023			167.06445	167.06445	167.09383	167.09383			0.00	0	
Total I2025 Future											0.00	0	7,2
Total For I2025											0.00	0	7,2
I2029	On	05/05/2022			117.58044	117.58044	117.63784	117.63784			0.00	0	2,0
I2029	On	04/08/2022			119.18838	119.18838	119.24812	119.24812			0.00	0	3,5
I2029	On	03/11/2022			119.68188	119.68188	119.74318	119.74318			0.00	0	
I2029	On	02/02/2023			121.70462	121.70462	121.76799	121.76799			0.00	0	
I2029	On	04/05/2023			122.49790	122.49790	122.56276	122.56276			0.00	0	
Total I2029 Future											0.00	0	5,5
Total For I2029											0.00	0	5,5
I2033	On	05/05/2022			113.87758	113.87758	113.76162	113.76162			0.00	0	5,
I2033	On	04/08/2022			115.43491	115.43491	115.31887	115.31887			19,970,239.43	173	7,3
I2033	On	03/11/2022			115.79023	115.79023	115.67313	115.67313			0.00	0	
I2033	On	02/02/2023			117.74696	117.74696	117.62888	117.62888			0.00	0	
I2033	On	04/05/2023			118.38782	118.38782	118.26817	118.26817			0.00	0	
Total I2033 Future											19,970,239.43	173	7,8
Total For I2033											19,970,239.43	173	7,8
I2038	On	05/05/2022			130.51412	130.51412	130.49234	130.49234			0.00	0	1,0
I2038	On	04/08/2022			130.45965	130.45965	130.43939	130.43939			0.00	0	6,8
I2038	On	03/11/2022			132.35617	132.35617	132.33631	132.33631			0.00	0	
I2038	On	02/02/2023			132.70950	132.70950	132.69026	132.69026			0.00	0	
I2038	On	04/05/2023			134.96525	134.96525	134.94620	134.94620			0.00	0	
Total I2038 Future											0.00	0	7,9
Total For I2038											0.00	0	7,9
I2046	On	05/05/2022			118.31168	118.31168	118.89156	118.89156			0.00	0	6,0
I2046	On	04/08/2022			119.92968	119.92968	120.51913	120.51913			0.00	0	15,7
I2046	On	03/11/2022			119.72645	119.72645	120.32505	120.32505			0.00	0	1,5
I2046	On	02/02/2023			121.75082	121.75082	122.36065	122.36065			0.00	0	
I2046	On	04/05/2023			121.81767	121.81767	122.43814	122.43814			0.00	0	
Total I2046 Future											0.00	0	23,3
Total For I2046											0.00	0	23,3
I2050	On	05/05/2022			122.52731	122.52731	123.19389	123.19389			112,480,070.58	918	1,2
I2050	On	04/08/2022			122.15710	122.15710	122.83457	122.83457			112,140,217.80	918	10,9
I2050	On	03/11/2022			123.93265	123.93265	124.62074	124.62074			0.00	0	
I2050	On	02/02/2023			123.93472	123.93472	124.63547	124.63547			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	04/05/2023	Bond Future			126.04125	126.04125	126.75436	126.75436			0.00	0	
Total I2050 Future												224,620,288.38	1,836	12,16
Total For I2050												224,620,288.38	1,836	12,16
R186	On	05/05/2022	Bond Future			8.31592	112.25128	8.20295	112.70005		5.16	764,094,462.96	6,807	35,06
R186	On	04/08/2022	Bond Future			8.52917	108.46999	8.40745	108.92632		5.39	738,355,221.93	6,807	78,03
R186	On	03/11/2022	Bond Future			8.72665	110.02155	8.59558	110.48503		5.11	0.00	0	11,12
R186	On	02/02/2023	Bond Future			8.88157	106.56462	8.73975	107.03681		5.03	0.00	0	
R186	On	04/05/2023	Bond Future			9.05751	108.35576	8.90352	108.83634		4.81	0.00	0	
Total R186 Future												1,502,449,684.89	13,614	124,22
R186	On	05/05/2022	Bond Future	6.73	Call			0.00000	0.00000	0,000	5.23	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,069.52000	6.06952	6,518,290	5.23	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			0.00000	0.00000	0,000	5.03	0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put			3,754.85000	3.75485	4,203,620	5.03	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			0.12000	0.00012	0,000	4.98	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			205.88000	0.20588	355,480	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			148.97000	0.14897	262,490	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			27.76000	0.02776	3,320	4.96	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,323.55000	1.32355	1,747,880	4.96	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			248.08000	0.24808	82,420	5.09	0.00	0	43
R186	On	05/05/2022	Bond Future	8.14	Put			499.15000	0.49915	782,260	5.09	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			591.55000	0.59155	292,380	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			0.07000	0.00007	0,060	6.28	0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			618.63000	0.61863	311,850	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			193.32000	0.19332	335,310	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			646.29000	0.64629	332,090	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			181.36000	0.18136	315,930	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			732.66000	0.73266	397,410	5.25	0.00	0	43
R186	On	05/05/2022	Bond Future	7.48	Put			2,927.73000	2.92773	3,376,380	4.98	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,738.86000	1.73886	1,301,160	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			15.51000	0.01551	26,580	5.58	0.00	0	4,03
R186	On	05/05/2022	Bond Future	8.94	Call			2,887.40000	2.88740	2,438,870	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			0.89000	0.00089	1,130	5.97	0.00	0	43
R186	On	05/05/2022	Bond Future	9.18	Call			3,805.72000	3.80572	3,356,940	6.28	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			743.62000	0.74362	577,940	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,792.92000	1.79292	2,083,570	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,130.47000	5.13047	4,706,640	6.32	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			122.28000	0.12228	154,780	6.32	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			38.10000	0.03810	23,770	5.19	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			5,655.41000	5.65541	6,097,410	5.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	7.96	Call		521.29000	0.52129	392,670	5.15	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put		2,219.84000	2.21984	2,547,550	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		758.41000	0.75841	590,460	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		1,769.67000	1.76967	2,058,050	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		773.38000	0.77338	603,170	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		1,746.61000	1.74661	2,032,730	5.24	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,737.28000	1.73728	1,976,460	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,558.46000	1.55846	1,332,520	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,720.23000	1.72023	1,957,770	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,521.62000	1.52162	1,298,950	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,754.47000	1.75447	1,995,280	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,539.98000	1.53998	1,315,680	5.13	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		1,214.25000	1.21425	1,033,780	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,593.47000	2.59347	2,885,190	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,228.77000	1.22877	1,046,890	4.83	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,574.06000	2.57406	2,864,370	4.83	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		1,199.47000	1.19947	1,020,420	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,612.63000	2.61263	2,905,770	4.82	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put		2,218.53000	2.21853	2,467,120	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call		1,973.29000	1.97329	1,740,110	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put		2,203.71000	2.20371	2,451,110	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call		1,989.48000	1.98948	1,755,130	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		2,188.53000	2.18853	2,434,760	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call		1,956.72000	1.95672	1,724,730	4.75	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											1,502,449,684.89	13,614	148,94
R197	On	05/05/2022	Bond Future			330.04682	330.04116	330.04116			0.00	0	6'
R197	On	04/08/2022	Bond Future			326.10240	326.10106	326.10106			0.00	0	3'
R197	On	03/11/2022	Bond Future			330.84234	330.84285	330.84285			0.00	0	
R197	On	02/02/2023	Bond Future			327.74480	327.74805	327.74805			0.00	0	
R197	On	04/05/2023	Bond Future			333.31760	333.32225	333.32225			0.00	0	
Total R197 Future											0.00	0	94
Total For R197											0.00	0	94
R202	On	05/05/2022	Bond Future			250.83498	250.79357	250.79357			0.00	0	7'
R202	On	04/08/2022	Bond Future			249.77274	249.73420	249.73420			0.00	0	6,5'
R202	On	03/11/2022	Bond Future			253.40286	253.36515	253.36515			0.00	0	
R202	On	02/02/2023	Bond Future			253.06926	253.03308	253.03308			0.00	0	
R202	On	04/05/2023	Bond Future			257.37025	257.33452	257.33452			0.00	0	
Total R202 Future											0.00	0	7,30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For R202											0.00	0	7,30	
R2023	On	05/05/2022			5.46279	103.26501	5.46493	103.26331		0.99		0.00	0	13,6
R2023	On	04/08/2022			5.48943	104.65118	5.49004	104.65085		0.70		0.00	0	22,18
R2023	On	03/11/2022			5.24099	102.23093	5.24021	102.23117		0.38		0.00	0	
Total R2023 Future											0.00	0	35,82	
R2023	On	05/05/2022	6.29	Call			650.65000	0.65065	652,330	1.25		0.00	0	
R2023	On	05/05/2022	6.29	Put			0.03000	0.00003	0,010	1.25		0.00	0	
R2023	On	05/05/2022	6.30	Call			658.50000	0.65850	660,170	1.25		0.00	0	
R2023	On	05/05/2022	6.30	Put			0.03000	0.00003	0,000	1.25		0.00	0	
R2023	On	05/05/2022	6.31	Call			666.34000	0.66634	668,010	1.25		0.00	0	
R2023	On	05/05/2022	6.31	Put			0.03000	0.00003	0,000	1.25		0.00	0	
R2023	On	04/08/2022	6.05	Call			365.26000	0.36526	364,200	0.78		0.00	0	
R2023	On	04/08/2022	6.05	Put			58.95000	0.05895	57,560	0.78		0.00	0	
R2023	On	04/08/2022	6.03	Call			356.30000	0.35630	355,220	0.78		0.00	0	
R2023	On	04/08/2022	6.03	Put			60.90000	0.06090	59,490	0.78		0.00	0	
R2023	On	04/08/2022	6.04	Call			360.78000	0.36078	359,700	0.78		0.00	0	
R2023	On	04/08/2022	6.04	Put			59.92000	0.05992	58,510	0.78		0.00	0	
R2023	On	03/11/2022	6.26	Put			30.92000	0.03092	30,510	0.45		0.00	0	
R2023	On	03/11/2022	6.27	Call			347.52000	0.34752	346,870	0.45		0.00	0	
R2023	On	03/11/2022	6.27	Put			30.58000	0.03058	30,170	0.45		0.00	0	
R2023	On	03/11/2022	6.25	Call			342.07000	0.34207	341,430	0.45		0.00	0	
R2023	On	03/11/2022	6.25	Put			31.26000	0.03126	30,860	0.45		0.00	0	
R2023	On	03/11/2022	6.26	Call			344.79000	0.34479	344,140	0.45		0.00	0	
Total R2023 Option											0.00	0		
Total For R2023											0.00	0	35,82	
R2030	On	05/05/2022			10.01558	91.49689	9.87264	92.20449		8.18		215,383,679.06	2,354	53,7
R2030	On	04/08/2022			10.23781	88.71932	10.08738	89.43764		8.41		208,845,279.28	2,354	94,8
R2030	On	03/11/2022			10.43739	89.98917	10.27955	90.71827		8.03		0.00	0	18,7
R2030	On	02/02/2023			10.61427	87.48630	10.44820	88.22841		8.07		0.00	0	
R2030	On	04/05/2023			10.80700	88.95778	10.63220	89.71273		7.79		0.00	0	
Total R2030 Future											424,228,958.34	4,708	167,30	
R2030	On	05/05/2022	7.73	Call			0.00000	0.00000	0,000	7.60		0.00	0	20
R2030	On	05/05/2022	7.73	Put			11,513.48000	11.51348	12,221,080	7.60		0.00	0	
R2030	On	05/05/2022	8.14	Call			0.00000	0.00000	0,000	7.58		0.00	0	1,80
R2030	On	05/05/2022	8.14	Put			9,172.15000	9.17215	9,879,750	7.58		0.00	0	
R2030	On	05/05/2022	8.47	Call			0.00000	0.00000	0,000	7.57		0.00	0	1,00
R2030	On	05/05/2022	8.81	Put			5,490.77000	5.49077	6,198,370	7.56		0.00	0	
R2030	On	05/05/2022	8.89	Call			0.00000	0.00000	0,000	7.56		0.00	0	1,80
R2030	On	05/05/2022	8.89	Put			5,062.84000	5.06284	5,770,440	7.56		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	9.15	Call			0.14000	0.00014	0,000	7.57	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			3,688.89000	3.68889	4,396,350	7.57	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			2,652.45000	2.65245	3,356,570	7.68	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			68.37000	0.06837	7,950	7.98	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,437.97000	1.43797	2,085,150	7.98	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			106.70000	0.10670	15,760	8.04	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,223.14000	1.22314	1,839,800	8.04	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			0.00000	0.00000	0,000	7.56	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			323.57000	0.32357	613,140	8.53	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			1,634.12000	1.63412	1,004,150	9.05	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			72.69000	0.07269	150,320	9.05	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			1,677.89000	1.67789	1,042,790	9.08	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			67.83000	0.06783	140,330	9.08	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			3.57000	0.00357	0,090	7.68	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			7,336.93000	7.33693	8,044,530	7.57	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			1,721.92000	1.72192	1,081,970	9.10	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			63.26000	0.06326	130,910	9.10	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			5,575.97000	5.57597	4,868,370	10.48	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			0.03000	0.00003	0,030	10.48	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			707.41000	0.70741	289,380	8.53	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			552.30000	0.55230	383,340	8.09	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			3,229.59000	3.22959	3,778,950	8.09	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			565.38000	0.56538	393,390	8.10	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,192.85000	3.19285	3,739,180	8.10	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			13.30000	0.01330	6,740	7.98	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			9,142.84000	9.14284	9,854,600	7.98	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			578.67000	0.57867	403,620	8.11	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,156.35000	3.15635	3,699,620	8.11	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			4,429.79000	4.42979	3,836,020	9.44	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			409.18000	0.40918	533,730	9.44	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			141.63000	0.14163	85,660	7.75	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			5,302.67000	5.30267	5,965,020	7.75	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,587.26000	2.58726	3,004,790	7.94	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			1,675.50000	1.67550	1,361,310	7.94	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,561.26000	2.56126	2,976,170	7.94	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			1,696.96000	1.69696	1,380,130	7.95	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,535.71000	2.53571	2,947,980	7.95	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			1,654.46000	1.65446	1,342,890	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			999.26000	0.99926	798,140	7.57	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,632.37000	4.63237	5,173,360	7.57	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2030	On	02/02/2023	Bond Future	9.80	Call		1,207.37000	1.20737	976,920	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		4,181.52000	4.18152	4,693,180	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		285.03000	0.28503	211,820	7.48	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		8,050.60000	8.05060	8,719,500	7.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		1,529.75000	1.52975	1,258,040	7.77	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		3,619.13000	3.61913	4,089,530	7.77	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,547.93000	1.54793	1,274,010	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3,591.05000	3.59105	4,059,240	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		521.68000	0.52168	400,540	7.47	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		6,362.70000	6.36270	6,983,670	7.47	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		1,566.24000	1.56624	1,290,120	7.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		3,563.12000	3.56312	4,029,110	7.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		1,440.47000	1.44047	1,179,720	7.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		3,761.63000	3.76163	4,242,990	7.74	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.53	Put		3,008.41000	3.00841	3,402,490	7.67	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		2,585.47000	2.58547	2,222,670	7.67	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		2,987.01000	2.98701	3,379,160	7.67	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		2,540.99000	2.54099	2,182,050	7.66	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		3,029.94000	3.02994	3,425,950	7.66	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		2,563.18000	2.56318	2,202,310	7.67	0.00	0	
Total R2030 Option											0.00	0	29,42
Total For R2030											424,228,958.34	4,708	196,72
R2032	On	05/05/2022	Bond Future			10.40898	87.74510	10.27086	88.51478	9.50	350,366,184.30	3,993	79,20
R2032	On	04/08/2022	Bond Future			10.60982	88.92295	10.46541	89.70413	9.21	363,961,634.35	4,093	70,37
R2032	On	03/11/2022	Bond Future			10.80029	86.04415	10.64946	86.83704	9.28	0.00	0	79,84
R2032	On	02/02/2023	Bond Future			10.96713	87.48264	10.80948	88.28951	8.89	0.00	0	
R2032	On	04/05/2023	Bond Future			11.14262	84.79730	10.97776	85.61811	9.00	0.00	0	
Total R2032 Future											714,327,818.65	8,086	229,36
R2032	On	05/05/2022	Bond Future	9.58	Call		0.15000	0.00015	0,000	8.49	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put		3,989.64000	3.98964	4,759,170	8.49	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		303.29000	0.30329	75,310	9.34	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		814.59000	0.81459	1,356,290	9.34	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		587.20000	0.58720	208,640	9.60	0.00	0	98
R2032	On	05/05/2022	Bond Future	10.98	Put		2.72000	0.00272	4,720	11.19	0.00	0	98
R2032	On	05/05/2022	Bond Future	11.02	Call		4,069.93000	4.06993	3,301,470	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1.83000	0.00183	3,050	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		4,122.32000	4.12232	3,353,720	11.27	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1.65000	0.00165	2,730	11.27	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Put		480.00000	0.48000	871,120	9.60	0.00	0	

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	05/05/2022	Bond Future	11.04	Call			4,174.68000	4.17468	3,405,950	11.28	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			1.49000	0.00149	2,440	11.28	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			4,904.26000	4.90426	4,134,710	11.50	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			0.34000	0.00034	0,470	11.50	0.00	0	7!
R2032	On	05/05/2022	Bond Future	10.98	Call			3,860.09000	3.86009	3,092,410	11.19	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			293.89000	0.29389	187,010	8.23	0.00	0	8!
R2032	On	04/08/2022	Bond Future	9.72	Put			4,479.84000	4.47984	5,154,140	8.23	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			840.64000	0.84064	601,960	8.76	0.00	0	1,3!
R2032	On	04/08/2022	Bond Future	10.10	Put			2,859.96000	2.85996	3,402,460	8.76	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			21.40000	0.02140	10,800	8.13	0.00	0	8!
R2032	On	04/08/2022	Bond Future	8.97	Put			8,692.80000	8.69280	9,463,380	8.13	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			1,071.06000	1.07106	788,140	8.91	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			2,475.98000	2.47598	2,974,240	8.91	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			1,093.74000	1.09374	806,740	8.92	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			2,443.09000	2.44309	2,937,270	8.92	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			96.23000	0.09623	54,570	7.96	0.00	0	1,3!
R2032	On	04/08/2022	Bond Future	9.40	Put			6,161.25000	6.16125	6,900,770	7.96	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			6,159.97000	6.15997	5,464,020	10.73	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			267.93000	0.26793	353,160	10.73	0.00	0	8!
R2032	On	04/08/2022	Bond Future	11.89	Call			7,471.24000	7.47124	6,743,140	11.12	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			159.95000	0.15995	213,030	11.12	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			1,048.82000	1.04882	769,970	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			2,509.36000	2.50936	3,011,690	8.89	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			4,714.32000	4.71432	5,325,430	8.47	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Call			211.16000	0.21116	145,860	8.32	0.00	0	1!
R2032	On	03/11/2022	Bond Future	9.31	Put			7,700.12000	7.70012	8,427,710	8.32	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			3,615.67000	3.61567	4,143,240	8.80	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			235.38000	0.23538	163,680	8.32	0.00	0	4!
R2032	On	03/11/2022	Bond Future	9.36	Put			7,429.67000	7.42967	8,150,860	8.32	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			290.88000	0.29088	204,990	8.31	0.00	0	5!
R2032	On	03/11/2022	Bond Future	9.46	Put			6,899.49000	6.89949	7,606,490	8.31	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			738.41000	0.73841	556,630	8.47	0.00	0	7!
R2032	On	03/11/2022	Bond Future	10.66	Put			2,279.63000	2.27963	2,672,250	9.21	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			1,054.18000	1.05418	818,590	8.69	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,971.46000	3.97146	4,528,760	8.69	0.00	0	4!
R2032	On	03/11/2022	Bond Future	10.16	Call			1,149.10000	1.14910	898,730	8.75	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,790.54000	3.79054	4,333,060	8.75	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.21	Call			1,248.95000	1.24895	983,630	8.80	0.00	0	5!
R2032	On	03/11/2022	Bond Future	12.30	Put			364.74000	0.36474	448,490	11.24	0.00	0	7!
R2032	On	03/11/2022	Bond Future	10.49	Call			1,886.98000	1.88698	1,537,210	9.08	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.49	Put			2,735.92000	2.73592	3,179,040	9.08	0.00	0	4%
R2032	On	03/11/2022	Bond Future	10.56	Call			2,065.70000	2.06570	1,695,010	9.14	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,540.61000	2.54061	2,962,810	9.14	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.66	Call			2,335.36000	2.33536	1,935,090	9.21	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			2,363.12000	2.36312	1,959,930	9.22	0.00	0	7%
R2032	On	03/11/2022	Bond Future	10.67	Put			2,254.57000	2.25457	2,644,270	9.22	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			5,427.33000	5.42733	4,812,700	10.19	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			834.69000	0.83469	1,012,950	10.19	0.00	0	5%
R2032	On	03/11/2022	Bond Future	12.30	Call			8,534.68000	8.53468	7,825,540	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			327.03000	0.32703	243,100	8.06	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Put			8,533.99000	8.53399	9,256,930	8.06	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			432.74000	0.43274	326,760	8.08	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			7,715.95000	7.71595	8,416,840	8.08	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			905.07000	0.90507	715,320	8.26	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			5,653.42000	5.65342	6,270,540	8.26	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			1,296.92000	1.29692	1,050,690	8.46	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			4,730.49000	4.73049	5,291,130	8.46	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.22	Call			1,408.84000	1.40884	1,147,900	8.51	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			4,517.66000	4.51766	5,063,590	8.51	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,730.17000	1.73017	1,429,610	8.64	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			3,980.60000	3.98060	4,486,910	8.64	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,751.59000	1.75159	1,448,530	8.65	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			3,948.74000	3.94874	4,452,550	8.65	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,772.86000	1.77286	1,467,310	8.65	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			3,916.77000	3.91677	4,418,090	8.65	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,995.48000	1.99548	1,664,920	8.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,609.31000	3.60931	4,085,620	8.73	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.67	Call			2,400.92000	2.40092	2,028,140	8.84	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.67	Put			3,123.32000	3.12332	3,557,410	8.84	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			5,651.53000	5.65153	5,062,140	9.81	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,271.86000	1.27186	1,489,340	9.81	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			6,213.10000	6.21310	5,600,530	9.99	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,117.37000	1.11737	1,311,670	9.99	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			9,784.56000	9.78456	9,074,200	11.11	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			521.68000	0.52168	618,190	11.11	0.00	0	7%
R2032	On	04/05/2023	Bond Future	10.88	Put			3,342.64000	3.34264	3,768,320	8.93	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			2,876.09000	2.87609	2,478,790	8.93	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			3,317.36000	3.31736	3,740,870	8.93	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,825.82000	2.82582	2,432,860	8.92	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			3,368.07000	3.36807	3,795,920	8.92	0.00	0	

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			2,850.90000	2.85090	2,455,770	8.93	0.00	0	
Total R2032 Option												0.00	0	20,05
Total For R2032												714,327,818.65	8,086	249,45
R2035	On	05/05/2022	Bond Future			10.78831	88.56720	10.65010	89.43068		10.73	457,449,588.00	5,165	57,76
R2035	On	04/08/2022	Bond Future			10.98005	89.75608	10.83591	90.63237		10.35	472,565,761.20	5,265	123,48
R2035	On	03/11/2022	Bond Future			11.16212	86.55452	11.01206	87.44380		10.52	0.00	0	13
R2035	On	02/02/2023	Bond Future			11.32623	88.00069	11.16980	88.90562		10.07	0.00	0	
R2035	On	04/05/2023	Bond Future			11.48951	84.98623	11.32664	85.90670		10.20	0.00	0	
Total R2035 Future												930,015,349.20	10,430	181,38
R2035	On	05/05/2022	Bond Future	10.72	Call			839.90000	0.83990	337,140	10.65	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put			401.67000	0.40167	762,390	10.65	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call			1,279.47000	1.27947	637,750	10.92	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			219.71000	0.21971	441,470	10.92	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			5,867.84000	5.86784	5,004,410	12.90	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			0.00000	0.00000	0,000	14.15	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			0.18000	0.00018	0,230	12.90	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			5,924.75000	5.92475	5,061,310	12.92	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			0.16000	0.00016	0,200	12.92	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			5,981.61000	5.98161	5,118,160	12.94	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			0.15000	0.00015	0,180	12.94	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			11,338.25000	11.33825	10,474,770	14.15	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			1,126.37000	1.12637	826,560	10.10	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put			3,028.84000	3.02884	3,605,320	10.10	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			1,652.43000	1.65243	1,263,380	10.33	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			2,304.45000	2.30445	2,791,690	10.33	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call			44.95000	0.04495	23,700	8.91	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			8,595.28000	8.59528	9,450,320	8.91	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			141.63000	0.14163	82,700	8.96	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			6,558.14000	6.55814	7,375,500	8.96	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call			7,936.38000	7.93638	7,133,090	12.59	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			235.03000	0.23503	308,030	12.59	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			1,401.30000	1.40130	1,052,630	10.22	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			2,612.90000	2.61290	3,140,520	10.22	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			1,623.29000	1.62329	1,238,730	10.32	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			2,337.24000	2.33724	2,828,970	10.32	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			1,681.66000	1.68166	1,288,130	10.34	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,271.82000	2.27182	2,754,580	10.34	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			3,042.80000	3.04280	2,484,400	10.85	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,268.27000	1.26827	1,586,160	10.85	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/11/2022	Bond Future	10.30	Put			5,303.84000	5.30384	5,978,920	9.71	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			1,452.48000	1.45248	1,150,830	10.07	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,150.41000	4.15041	4,738,040	10.07	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Put			2,551.26000	2.55126	2,980,170	10.57	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			3,039.46000	3.03946	2,553,730	10.65	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			2,339.42000	2.33942	2,742,970	10.65	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			320.79000	0.32079	225,860	9.29	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put			7,877.26000	7.87726	8,671,610	9.29	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			898.72000	0.89872	684,520	9.71	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.15	Put			2,288.71000	2.28871	2,686,020	10.66	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			9,635.67000	9.63567	8,844,060	12.97	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			450.41000	0.45041	548,080	12.97	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			2,588.21000	2.58821	2,147,200	10.51	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,720.05000	2.72005	3,168,320	10.51	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			2,777.35000	2.77735	2,316,980	10.57	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.14	Call			3,073.09000	3.07309	2,584,240	10.66	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,314.07000	2.31407	2,714,500	10.66	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			3,106.66000	3.10666	2,614,690	10.66	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			1,025.85000	1.02585	810,410	9.18	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			6,317.64000	6.31764	7,007,130	9.18	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			1,746.30000	1.74630	1,431,700	9.56	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,793.06000	4.79306	5,383,390	9.56	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.87	Call			2,266.50000	2.26650	1,892,000	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			4,039.81000	4.03981	4,570,240	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			2,292.89000	2.29289	1,915,550	9.77	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,006.21000	4.00621	4,533,800	9.77	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			463.34000	0.46334	349,090	9.05	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			8,941.77000	8.94177	9,732,450	9.05	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			2,793.28000	2.79328	2,365,210	9.93	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			3,436.73000	3.43673	3,913,590	9.93	0.00	0	58
R2035	On	02/02/2023	Bond Future	13.22	Call			11,378.05000	11.37805	10,571,980	12.53	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			534.26000	0.53426	633,120	12.53	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.86	Call			2,240.27000	2.24027	1,868,620	9.75	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,073.63000	4.07363	4,606,910	9.75	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			2,764.67000	2.76467	2,339,380	9.92	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			3,467.07000	3.46707	3,946,710	9.92	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			3,910.03000	3.91003	4,391,350	10.17	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			3,212.61000	3.21261	2,771,020	10.17	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			3,880.67000	3.88067	4,359,550	10.17	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			3,240.99000	3.24099	2,796,980	10.18	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	11.22	Put			3,851.48000	3.85148	4,327,940	10.18	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			3,184.35000	3.18435	2,745,200	10.17	0.00	0	
Total R2035 Option												0.00	0	10,95
Total For R2035												930,015,349.20	10,430	192,37
R2037	On	05/05/2022	Bond Future			10.94329	84.61922	10.80006	85.52478		11.39	478,183,212.22	5,651	32,6
R2037	On	04/08/2022	Bond Future			11.13397	81.49893	10.98469	82.41776		11.58	460,550,453.43	5,651	129,06
R2037	On	03/11/2022	Bond Future			11.30375	82.66571	11.14867	83.59821		11.21	0.00	0	
R2037	On	02/02/2023	Bond Future			11.45637	79.79086	11.29508	80.73962		11.32	0.00	0	
R2037	On	04/05/2023	Bond Future			11.61685	81.13381	11.44916	82.09879		10.93	0.00	0	
Total R2037 Future												938,733,665.65	11,302	161,70
R2037	On	05/05/2022	Bond Future	11.82	Call			6,141.92000	6.14192	5,236,410	14.01	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			0.16000	0.00016	0,210	14.01	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			6,198.73000	6.19873	5,293,200	14.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			0.15000	0.00015	0,180	14.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			6,255.47000	6.25547	5,349,940	14.03	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			0.13000	0.00013	0,160	14.03	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			1,693.37000	1.69337	1,281,720	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			2,284.18000	2.28418	2,791,360	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			1,723.38000	1.72338	1,307,000	11.45	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			2,251.50000	2.25150	2,753,950	11.45	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.21	Call			2,786.86000	2.78686	2,229,850	11.85	0.00	0	1,0!
R2037	On	04/08/2022	Bond Future	11.21	Put			1,405.89000	1.40589	1,767,710	11.85	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			3,648.30000	3.64830	3,008,930	12.21	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			1,010.95000	1.01095	1,290,410	12.21	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Call			208.35000	0.20835	123,830	10.03	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put			5,980.71000	5.98071	6,815,020	10.03	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			6,119.02000	6.11902	5,335,290	13.29	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			437.39000	0.43739	572,490	13.29	0.00	0	1,0!
R2037	On	04/08/2022	Bond Future	10.91	Call			1,753.68000	1.75368	1,332,570	11.46	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			2,219.18000	2.21918	2,716,900	11.46	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,286.86000	2.28686	2,693,060	11.56	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			3,245.04000	3.24504	2,725,110	11.53	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			2,334.90000	2.33490	2,747,470	11.53	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			3,280.64000	3.28064	2,757,510	11.55	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,310.89000	2.31089	2,720,260	11.55	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			3,316.15000	3.31615	2,789,850	11.56	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			2,499.82000	2.49982	2,088,370	11.14	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			3,973.59000	3.97359	4,510,900	11.14	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			2,445.41000	2.44541	2,039,810	11.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/02/2023	Bond Future	11.03	Put		4,041.19000	4.04119	4,584,350	11.13	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		2,472.54000	2.47254	2,064,010	11.14	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,007.28000	4.00728	4,547,510	11.14	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,011.12000	4.01112	4,518,790	10.79	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		3,225.55000	3.22555	2,765,680	10.80	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		3,980.67000	3.98067	4,485,780	10.80	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		3,168.78000	3.16878	2,714,030	10.79	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,041.76000	4.04176	4,551,990	10.79	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		3,197.10000	3.19710	2,739,790	10.79	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											938,733,665.65	11,302	163,95
R2040	On	05/05/2022	Bond Future			11.04286	86.68404	10.89454	87.69422	11.99	505,021,217.04	5,826	16,00
R2040	On	04/08/2022	Bond Future			11.22739	83.34111	11.07285	84.36599	12.20	506,380,584.36	6,076	116,55
R2040	On	03/11/2022	Bond Future			11.39141	84.53435	11.23093	85.57441	11.82	0.00	0	
R2040	On	02/02/2023	Bond Future			11.53900	81.44051	11.37219	82.49867	11.97	0.00	0	
R2040	On	04/05/2023	Bond Future			11.69352	82.81152	11.52020	83.88773	11.57	0.00	0	
Total R2040 Future											1,011,401,801.40	11,902	132,55
R2040	On	05/05/2022	Bond Future	9.82	Call		0.00000	0.00000	0,000	10.73	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		7,916.50000	7.91650	8,926,680	10.73	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		55.44000	0.05544	4,480	11.46	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		2,333.02000	2.33302	3,292,240	11.46	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,495.02000	6.49502	5,484,940	14.86	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		0.00000	0.00000	0,000	15.96	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		0.25000	0.00025	0,350	14.86	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		6,555.61000	6.55561	5,545,510	14.88	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		0.23000	0.00023	0,310	14.88	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		6,616.11000	6.61611	5,606,000	14.89	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		0.20000	0.00020	0,270	14.89	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		12,949.19000	12.94919	11,939,010	15.96	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,019.18000	2.01918	1,533,160	12.24	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		2,306.87000	2.30687	2,845,730	12.24	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		7,632.89000	7.63289	6,723,560	14.55	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		355.02000	0.35502	470,570	14.55	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Call		37.82000	0.03782	18,720	10.54	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		10,073.42000	10.07342	11,079,200	10.54	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,067.59000	1.06759	753,340	11.76	0.00	0	40
R2040	On	04/08/2022	Bond Future	10.70	Put		3,623.25000	3.62325	4,333,880	11.76	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,053.17000	2.05317	1,561,960	12.26	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,273.58000	2.27358	2,807,250	12.26	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/08/2022	Bond Future	11.05	Call		2,087.45000	2.08745	1,591,060	12.27	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,240.67000	2.24067	2,769,160	12.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,423.99000	2.42399	2,878,450	11.98	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,556.64000	3.55664	2,967,440	11.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,397.42000	2.39742	2,848,280	11.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,481.83000	3.48183	2,899,830	11.97	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,450.82000	2.45082	2,908,880	11.97	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,519.14000	3.51914	2,933,540	11.98	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		2,672.46000	2.67246	2,218,360	11.84	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,379.72000	4.37972	4,983,780	11.84	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		2,701.70000	2.70170	2,244,350	11.85	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,342.84000	4.34284	4,943,650	11.85	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		2,643.38000	2.64338	2,192,540	11.83	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,416.85000	4.41685	5,024,170	11.83	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,262.72000	4.26272	4,819,890	11.50	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,597.99000	3.59799	3,076,120	11.51	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		4,230.46000	4.23046	4,784,800	11.51	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,629.42000	3.62942	3,104,710	11.52	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		4,198.43000	4.19843	4,749,930	11.52	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		3,566.70000	3.56670	3,047,660	11.50	0.00	0	
Total R2040 Option											0.00	0	4,98
Total For R2040											1,011,401,801.40	11,902	137,56
R2044	On	05/05/2022	Bond Future			11.06218	83.47688	10.91376	84.50858	12.65	0.00	0	36,4
R2044	On	04/08/2022	Bond Future			11.23689	80.21608	11.08230	81.26279	12.88	0.00	0	62,28
R2044	On	03/11/2022	Bond Future			11.39181	81.36461	11.23137	82.42670	12.48	0.00	0	
R2044	On	02/02/2023	Bond Future			11.53089	78.34302	11.36424	79.42358	12.65	0.00	0	
R2044	On	04/05/2023	Bond Future			11.67608	79.66187	11.50303	80.76096	12.24	0.00	0	
Total R2044 Future											0.00	0	98,70
R2044	On	05/05/2022	Bond Future	11.91	Call		6,530.86000	6.53086	5,499,250	15.30	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		0.21000	0.00021	0,300	15.30	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,591.92000	6.59192	5,560,290	15.32	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		0.19000	0.00019	0,260	15.32	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,652.89000	6.65289	5,621,250	15.34	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		0.17000	0.00017	0,230	15.34	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,269.68000	2.26968	1,740,790	13.03	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,148.68000	2.14868	2,666,500	13.03	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,197.73000	2.19773	1,679,380	13.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,213.47000	2.21347	2,741,830	13.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,233.48000	2.23348	1,709,860	13.01	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/08/2022	Bond Future	11.09	Put		2,180.80000	2.18080	2,703,890	13.01	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,463.84000	2.46384	2,926,980	12.65	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,617.79000	3.61779	3,015,160	12.67	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,436.76000	2.43676	2,896,220	12.67	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,541.66000	3.54166	2,946,400	12.64	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,491.42000	2.49142	2,958,250	12.64	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		3,579.52000	3.57952	2,980,570	12.65	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		2,858.67000	2.85867	2,378,520	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,284.69000	4.28469	4,885,100	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		2,889.52000	2.88952	2,406,020	12.56	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,248.03000	4.24803	4,845,090	12.56	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		2,828.00000	2.82800	2,351,180	12.54	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,321.62000	4.32162	4,925,360	12.54	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		4,282.14000	4.28214	4,845,100	12.16	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,712.88000	3.71288	3,173,830	12.17	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,249.48000	4.24948	4,809,520	12.17	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,745.06000	3.74506	3,203,110	12.18	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		4,216.71000	4.21671	4,773,850	12.18	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		3,680.50000	3.68050	3,144,370	12.16	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	98,70
R2048	On	05/05/2022	Bond Future			10.99120	82.55853	10.84263	83.62595	13.13	301,338,634.50	3,650	127,86
R2048	On	04/08/2022	Bond Future			11.15244	83.66676	10.99784	84.74965	12.69	305,383,674.00	3,650	188,1'
R2048	On	03/11/2022	Bond Future			11.30427	80.44133	11.14370	81.54019	12.95	0.00	0	
R2048	On	02/02/2023	Bond Future			11.44044	81.78560	11.27361	82.90353	12.45	0.00	0	
R2048	On	04/05/2023	Bond Future			11.57432	78.73032	11.40121	79.86730	12.71	0.00	0	
Total R2048 Future											606,722,308.50	7,300	315,97
R2048	On	05/05/2022	Bond Future	11.79	Call		6,411.40000	6.41140	5,344,220	16.13	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		0.45000	0.00045	0,690	16.13	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,474.27000	6.47427	5,407,050	16.14	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		0.41000	0.00041	0,610	16.14	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,537.06000	6.53706	5,469,810	16.16	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		0.37000	0.00037	0,540	16.16	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,252.82000	2.25282	1,715,510	12.69	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		2,237.51000	2.23751	2,783,090	12.69	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call		1,897.09000	1.89709	1,415,940	12.55	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put		2,595.73000	2.59573	3,197,470	12.55	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,179.16000	2.17916	1,652,990	12.66	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		2,305.77000	2.30577	2,862,490	12.66	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/08/2022	Bond Future	10.99	Call			2,215.92000	2.21592	1,684,170	12.68	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			2,271.52000	2.27152	2,822,660	12.68	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			45.87000	0.04587	22,800	10.95	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			10,237.73000	10.23773	11,297,550	10.95	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			305.58000	0.30558	183,260	11.19	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			6,323.16000	6.32316	7,283,730	11.19	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			591.55000	0.59155	384,020	11.61	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			5,029.78000	5.02978	5,905,140	11.61	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			3,683.69000	3.68369	3,060,230	13.03	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			2,478.61000	2.47861	2,954,010	13.03	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			3,605.11000	3.60511	2,989,390	13.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			2,535.13000	2.53513	3,018,270	13.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			3,644.32000	3.64432	3,024,710	13.02	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			2,506.74000	2.50674	2,985,990	13.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			2,971.61000	2.97161	2,469,850	12.29	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			4,304.51000	4.30451	4,920,680	12.29	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			2,907.47000	2.90747	2,412,740	12.27	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			4,380.29000	4.38029	5,003,490	12.27	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			2,939.46000	2.93946	2,441,210	12.28	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			4,342.26000	4.34226	4,961,940	12.28	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call			3,890.52000	3.89052	3,323,200	12.58	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put			4,232.49000	4.23249	4,802,150	12.58	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call			3,823.46000	3.82346	3,262,230	12.57	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put			4,299.70000	4.29970	4,875,450	12.57	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call			3,856.76000	3.85676	3,292,490	12.58	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put			4,265.82000	4.26582	4,838,530	12.58	0.00	0	
Total R2048 Option												0.00	0	3,40
Total For R2048												606,722,308.50	7,300	319,37
R209	On	05/05/2022	Bond Future			10.75683	68.54669	10.60839	69.35968		12.02	253,965,486.45	3,705	12,00
R209	On	04/08/2022	Bond Future			10.92653	69.46685	10.77243	70.29169		11.64	309,474,816.75	4,455	13,90
R209	On	03/11/2022	Bond Future			11.08607	67.31599	10.92629	68.15299		11.80	0.00	0	4,10
R209	On	02/02/2023	Bond Future			11.22544	68.44123	11.05975	69.29279		11.33	0.00	0	
R209	On	04/05/2023	Bond Future			11.36979	66.44315	11.19794	67.30930		11.46	0.00	0	
Total R209 Future												563,440,303.20	8,160	30,10
R209	On	05/05/2022	Bond Future	9.50	Call			0.00000	0.00000	0,000	10.77	0.00	0	2,90
R209	On	05/05/2022	Bond Future	9.50	Put			6,524.89000	6.52489	7,337,880	10.77	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call			0.01000	0.00001	0,000	10.74	0.00	0	5,00
R209	On	05/05/2022	Bond Future	9.75	Put			4,980.11000	4.98011	5,793,090	10.74	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call			27.69000	0.02769	1,650	11.29	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	05/05/2022	Bond Future	10.25	Put		2,047.87000	2.04787	2,834,820	11.29	1,417,410.00	500	7,50
R209	On	05/05/2022	Bond Future	11.45	Call		4,435.34000	4.43534	3,622,970	14.60	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		0.89000	0.00089	1,510	14.60	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,114.66000	7.11466	6,301,670	15.35	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		0.00000	0.00000	0,000	15.35	0.00	0	8,50
R209	On	05/05/2022	Bond Future	10.75	Call		1,025.41000	1.02541	466,540	12.80	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		249.53000	0.24953	503,650	12.80	0.00	0	1,00
R209	On	05/05/2022	Bond Future	11.43	Call		4,334.95000	4.33495	3,522,750	14.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1.09000	0.00109	1,880	14.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,385.16000	4.38516	3,572,870	14.58	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		0.98000	0.00098	1,680	14.58	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,215.55000	1.21555	890,190	11.42	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,265.65000	2.26565	2,765,130	11.42	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,239.08000	1.23908	909,440	11.44	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,234.06000	2.23406	2,729,260	11.44	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,192.28000	1.19228	871,190	11.41	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,297.57000	2.29757	2,801,320	11.41	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,599.79000	2.59979	2,147,700	11.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,054.84000	2.05484	2,439,750	11.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		4,143.46000	4.14346	3,563,110	12.44	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,204.92000	1.20492	1,461,570	12.44	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		2,512.69000	2.51269	2,069,710	11.80	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,124.74000	2.12474	2,518,760	11.80	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Call		2,541.63000	2.54163	2,095,610	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,101.29000	2.10129	2,492,270	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,570.73000	2.57073	2,121,670	11.82	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,078.06000	2.07806	2,466,000	11.82	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		159.88000	0.15988	105,460	10.44	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		8,323.91000	8.32391	9,106,490	10.44	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		469.64000	0.46964	333,490	10.40	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		5,623.40000	5.62340	6,324,250	10.40	0.00	0	9,50
R209	On	03/11/2022	Bond Future	10.50	Call		1,272.70000	1.27270	988,350	11.20	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,579.10000	3.57910	4,131,750	11.20	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		85.70000	0.08570	54,330	10.45	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put		9,819.24000	9.81924	10,624,870	10.45	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,085.22000	2.08522	1,724,660	11.15	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,504.66000	3.50466	3,995,660	11.15	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		2,108.75000	2.10875	1,745,530	11.16	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,474.83000	3.47483	3,963,170	11.16	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,062.06000	2.06206	1,704,150	11.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/02/2023	Bond Future	10.78	Put		3,534.93000	3.53493	4,028,580	11.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,845.72000	2.84572	2,426,490	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,346.48000	3.34648	3,793,400	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,870.88000	2.87088	2,449,320	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,320.28000	3.32028	3,764,870	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		2,820.40000	2.82040	2,403,500	11.34	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,372.59000	3.37259	3,821,840	11.34	0.00	0	
Total R209 Option											1,417,410.00	500	53,60
Total For R209											564,857,713.20	8,660	83,70
R210	On	05/05/2022	Bond Future			219.64064	219.64064	219.61106	219.61106		0.00	0	97
R210	On	04/08/2022	Bond Future			222.64425	222.64425	222.61718	222.61718		0.00	0	96
R210	On	03/11/2022	Bond Future			222.92964	222.92964	222.90339	222.90339		0.00	0	
R210	On	02/02/2023	Bond Future			226.69815	226.69815	226.67341	226.67341		0.00	0	
R210	On	04/05/2023	Bond Future			227.51470	227.51470	227.49042	227.49042		0.00	0	
Total R210 Future											0.00	0	1,93
Total For R210											0.00	0	1,93
R213	On	05/05/2022	Bond Future			10.26910	82.67405	10.12095	83.41855	9.19	0.00	0	21,67
R213	On	04/08/2022	Bond Future			10.47106	83.78382	10.31603	84.53944	8.99	0.00	0	26,44
R213	On	03/11/2022	Bond Future			10.66428	81.44434	10.50226	82.21119	8.99	0.00	0	
R213	On	02/02/2023	Bond Future			10.83713	82.80437	10.66747	83.58473	8.63	0.00	0	
R213	On	04/05/2023	Bond Future			11.01163	80.65118	10.83409	81.44500	8.69	0.00	0	
Total R213 Future											0.00	0	48,11
R213	On	05/05/2022	Bond Future	10.63	Call		2,539.67000	2.53967	1,814,580	10.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		17.59000	0.01759	37,000	10.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		2,586.81000	2.58681	1,860,080	10.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		16.19000	0.01619	33,960	10.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		2,634.00000	2.63400	1,905,740	10.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		14.89000	0.01489	31,130	10.65	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		730.10000	0.73010	513,030	8.68	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,803.14000	2.80314	3,341,690	8.68	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		698.02000	0.69802	488,010	8.66	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,872.41000	2.87241	3,418,020	8.66	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		713.87000	0.71387	500,350	8.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,837.56000	2.83756	3,379,660	8.67	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		6,803.93000	6.80393	7,498,040	8.22	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		826.71000	0.82671	626,990	8.48	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		4,060.44000	4.06044	4,627,570	8.48	0.00	0	47
R213	On	03/11/2022	Bond Future	10.19	Put		2,937.33000	2.93733	3,409,210	8.77	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		1,818.31000	1.81831	1,472,760	8.90	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	10.37	Put		2,451.28000	2.45128	2,872,580	8.90	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		207.68000	0.20768	142,220	8.23	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		7,093.11000	7.09311	7,794,500	8.23	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		234.77000	0.23477	162,030	8.22	0.00	0	4
R213	On	03/11/2022	Bond Future	10.39	Put		2,400.86000	2.40086	2,816,560	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		1,887.22000	1.88722	1,533,270	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,376.06000	2.37606	2,788,960	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		1,045.89000	1.04589	809,020	8.60	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,582.47000	3.58247	4,112,450	8.60	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		1,432.73000	1.43273	1,137,760	8.77	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		1,840.97000	1.84097	1,492,620	8.91	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,425.86000	2.42586	2,844,360	8.91	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		1,864.01000	1.86401	1,512,860	8.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call		1,529.47000	1.52947	1,246,240	8.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,682.68000	3.68268	4,179,810	8.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,804.18000	1.80418	1,487,660	8.38	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,290.74000	3.29074	3,754,580	8.38	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Call		327.74000	0.32774	241,770	7.91	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Put		7,706.45000	7.70645	8,400,840	7.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,180.24000	1.18024	943,830	8.13	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,297.79000	4.29779	4,841,740	8.13	0.00	0	4
R213	On	02/02/2023	Bond Future	12.20	Call		7,371.63000	7.37163	6,721,010	10.11	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		661.14000	0.66114	790,880	10.11	0.00	0	9
R213	On	02/02/2023	Bond Future	10.22	Call		1,548.51000	1.54851	1,262,900	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,653.87000	3.65387	4,148,620	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,567.41000	1.56741	1,279,430	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,624.96000	3.62496	4,117,340	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,972.37000	1.97237	1,636,800	8.43	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		3,081.05000	3.08105	3,525,840	8.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,053.81000	3.05381	3,463,630	8.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,628.78000	2.62878	2,248,850	8.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,098.89000	3.09889	3,512,780	8.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,651.48000	2.65148	2,269,520	8.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,076.28000	3.07628	3,488,140	8.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,674.30000	2.67430	2,290,300	8.69	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	53,35
R214	On	05/05/2022	Bond Future			11.03135	65.60836	10.88785	66.42076	13.11	0.00	0	9,5
R214	On	04/08/2022	Bond Future			11.19468	66.48901	11.04568	67.31330	12.69	0.00	0	15,2

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R214	On	03/11/2022	Bond Future			11.34866	64.15498	11.19424	64.99139		12.94	0.00	0	
R214	On	02/02/2023	Bond Future			11.48685	65.22684	11.32672	66.07776		12.45	0.00	0	
R214	On	04/05/2023	Bond Future			11.62292	63.03211	11.45707	63.89754		12.67	0.00	0	
Total R214 Future												0.00	0	24,80
R214	On	05/05/2022	Bond Future	11.73	Call			4,550.32000	4.55032	3,738,570	16.00	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			1.13000	0.00113	1,780	16.00	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			4,601.18000	4.60118	3,789,360	16.02	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			1.02000	0.00102	1,600	16.02	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			4,651.99000	4.65199	3,840,090	16.04	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			0.93000	0.00093	1,430	16.04	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			1,633.74000	1.63374	1,246,670	12.68	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			1,946.05000	1.94605	2,383,270	12.68	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			1,578.62000	1.57862	1,200,010	12.65	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			2,003.69000	2.00369	2,449,370	12.65	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			1,606.05000	1.60605	1,223,210	12.66	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			1,974.71000	1.97471	2,416,160	12.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			2,034.12000	2.03412	2,400,690	13.06	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			2,908.74000	2.90874	2,435,980	13.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			2,011.58000	2.01158	2,375,230	13.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			2,846.82000	2.84682	2,379,930	13.05	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			2,056.86000	2.05686	2,426,380	13.05	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			2,877.71000	2.87771	2,407,870	13.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			2,252.54000	2.25254	1,882,340	12.29	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			3,599.42000	3.59942	4,080,140	12.29	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			2,277.38000	2.27738	1,904,530	12.30	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,568.80000	3.56880	4,046,870	12.30	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			2,228.08000	2.22808	1,860,520	12.28	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			3,630.48000	3.63048	4,113,840	12.28	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			3,509.57000	3.50957	3,952,200	12.55	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			3,020.66000	3.02066	2,595,550	12.56	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			3,482.57000	3.48257	3,922,890	12.56	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			3,046.90000	3.04690	2,619,500	12.57	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			3,455.49000	3.45549	3,893,520	12.57	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			2,994.27000	2.99427	2,571,470	12.55	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	24,80
Total for Bond												6,937,327,827.64	78,011	1,784,16
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/05/2022 GOVI			811.11900	811.11900	818.41300	818.41300				194,668,560.00	24	
GOVI On 04/08/2022 GOVI			821.90100	821.90100	829.31300	829.31300				147,942,180.00	18	1,1'
GOVI On 03/11/2022 GOVI			833.77000	833.77000	841.29900	841.29900				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	02/02/2023	GOVI			847.66200	847.66200	855.33100	855.33100			0.00	0	
GOVI	On	04/05/2023	GOVI			861.86500	861.86500	869.66900	869.66900			0.00	0	
Total GOVI Future												342,610,740.00	42	1,11
GOVI	On	05/05/2022	GOVI	788.23	Call			301,830.00000	30.18300	228,890,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call			301,730.00000	30.17300	228,790,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			301,630.00000	30.16300	228,690,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call			100,330.00000	10.03300	26,210,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			100,530.00000	10.05300	26,410,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			100,430.00000	10.04300	26,310,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			208,690.00000	20.86900	133,400,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call			208,890.00000	20.88900	133,600,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			208,790.00000	20.87900	133,500,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			45,010.00000	4.50100	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	31,680,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			44,910.00000	4.49100	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			0.00000	0.00000	31,780,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			45,110.00000	4.51100	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	31,580,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			167,990.00000	16.79900	89,950,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			167,890.00000	16.78900	89,850,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			168,090.00000	16.80900	90,050,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												342,610,740.00	42	1,11
Total for GOVI												342,610,740.00	42	1,11
AL37	On	05/05/2022	Index Future			815.21800	815.21800	818.40500	818.40500			0.00	0	
AL37	On	04/08/2022	Index Future			826.05400	826.05400	829.30500	829.30500			0.00	0	
AL37	On	03/11/2022	Index Future			837.98300	837.98300	841.29100	841.29100			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On	02/02/2023	Index Future			851.94600	851.94600	855.32300	855.32300			0.00	0	
AL37	On	04/05/2023	Index Future			866.22000	866.22000	869.66000	869.66000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/05/2022	Index Future			922.18400	922.18400	929.81600	929.81600			0.00	0	
AL7T	On	04/08/2022	Index Future			934.44200	934.44200	942.20000	942.20000			0.00	0	
AL7T	On	03/11/2022	Index Future			947.93700	947.93700	955.81700	955.81700			0.00	0	
AL7T	On	02/02/2023	Index Future			963.73100	963.73100	971.76000	971.76000			0.00	0	
AL7T	On	04/05/2023	Index Future			979.87800	979.87800	988.04900	988.04900			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/05/2022	Index Future			822.51800	822.51800	829.87300	829.87300			361,907,920.00	44	2
ALBI	On	04/08/2022	Index Future			833.45100	833.45100	840.92600	840.92600			366,718,440.00	44	12
ALBI	On	03/11/2022	Index Future			845.48700	845.48700	853.08000	853.08000			0.00	0	
ALBI	On	02/02/2023	Index Future			859.57400	859.57400	867.30900	867.30900			0.00	0	
ALBI	On	04/05/2023	Index Future			873.97600	873.97600	881.84700	881.84700			0.00	0	
Total ALBI Future												728,626,360.00	88	15
Total For ALBI												728,626,360.00	88	15
IGOV	On	05/05/2022	Index Future			317.08400	317.08400	317.53300	317.53300			6,341,680.00	2	
IGOV	On	04/08/2022	Index Future			321.37800	321.37800	321.84100	321.84100			3,213,780.00	1	48
IGOV	On	03/11/2022	Index Future			326.09700	326.09700	326.57000	326.57000			0.00	0	
IGOV	On	02/02/2023	Index Future			331.60600	331.60600	332.09300	332.09300			0.00	0	
IGOV	On	04/05/2023	Index Future			337.23700	337.23700	337.73500	337.73500			0.00	0	
Total IGOV Future												9,555,460.00	3	51
Total For IGOV												9,555,460.00	3	51
Total for Index												738,181,820.00	91	66
JIBAR f	On	18/05/2022	Jibar Future			4.54000	95.46000	4.53000	95.47000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.89000	95.11000	4.87500	95.12500			0.00	0	
JIBAR f	On	20/07/2022	Jibar Future			4.98000	95.02000	4.96500	95.03500			0.00	0	
JIBAR f	On	17/08/2022	Jibar Future			5.29000	94.71000	5.26000	94.74000			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.40500	94.59500	5.39500	94.60500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			5.71000	94.29000	5.70500	94.29500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.17000	93.83000	6.14000	93.86000			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			6.48500	93.51500	6.47000	93.53000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			6.81000	93.19000	6.78000	93.22000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			7.05000	92.95000	7.02000	92.98000			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			7.17500	92.82500	7.13500	92.86500			0.00	0	7
JIBAR f	On	20/03/2024	Jibar Future			7.39500	92.60500	7.36500	92.63500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total Jibar Future										0.00	0	21
Total For JIBAR FUTURE										0.00	0	21
Total for Jibar										0.00	0	21
Total for Derivatives :										8,018,120,387.64	78,144	1,786,16
ABCPI3 On 07/12/2023 Spot Bond			2.32300	324.13749	2.32300	324.05435				0.00	0	762,000,00
Total ABCPI3 SPOT										0.00	0	762,000,00
Total For ABCPI3										0.00	0	762,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.78389				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.84754				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.28935	9.65000	103.26261				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.34500	91.94075	11.34500	91.91289				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.09839				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.79468				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.26167				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.25942				0.00	0	397,221,20
Total ABFN16 SPOT										0.00	0	397,221,20
Total For ABFN16										0.00	0	397,221,20
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.51596				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.08320				0.00	0	132,406,80
Total ABFN21 SPOT										0.00	0	132,406,80
Total For ABFN21										0.00	0	132,406,80
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.67188				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	101.14468				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.66825				0.00	0	397,220,10
Total ABFN25 SPOT										0.00	0	397,220,10
Total For ABFN25										0.00	0	397,220,10
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.58280				0.00	0	998,000,00
Total ABFN26 SPOT										0.00	0	998,000,00
Total For ABFN26										0.00	0	998,000,00
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.41006				0.00	635,590,400	1,487,287,20
Total ABFN28 SPOT										0.00	635,590,400	1,487,287,20
Total For ABFN28										0.00	635,590,400	1,487,287,20
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.60835				0.00	712,545,200	1,502,221,60
Total ABFN29 SPOT										0.00	712,545,200	1,502,221,60
Total For ABFN29										0.00	712,545,200	1,502,221,60
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.49460				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.45146				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.21248				0.00	0	503,146,30
Total ABFN33 SPOT										0.00	0	503,146,30
Total For ABFN33										0.00	0	503,146,30
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.24084				0.00	0	397,223,10
Total ABFN35 SPOT										0.00	0	397,223,10
Total For ABFN35										0.00	0	397,223,10
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.78658				0.00	0	529,636,60
Total ABFN36 SPOT										0.00	0	529,636,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total For ABFN36										0.00	0	529,636,60
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.13234				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.85746				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.91689				0.00	855,054,800	2,145,065,60
Total ABFN40 SPOT										0.00	855,054,800	2,145,065,60
Total For ABFN40										0.00	855,054,800	2,145,065,60
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.02903				0.00	0	529,637,20
Total ABFN41 SPOT										0.00	0	529,637,20
Total For ABFN41										0.00	0	529,637,20
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.37140				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.28732				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.29447				0.00	1,208,477,200	2,147,756,40
Total ABFN44 SPOT										0.00	1,208,477,200	2,147,756,40
Total For ABFN44										0.00	1,208,477,200	2,147,756,40
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.29961				0.00	3,234,994,000	2,658,093,60
Total ABFN45 SPOT										0.00	3,234,994,000	2,658,093,60
Total For ABFN45										0.00	3,234,994,000	2,658,093,60
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.61983				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.05719				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.96749				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.70603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN51 On 30/03/2026 Spot Bond					0.00000	100.25526				0.00	0	480,000,00
Total ABFN50 SPOT										0.00	0	480,000,00
Total For ABFN50										0.00	0	480,000,00
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.59267				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.38666				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.13567				0.00	0	1,298,810,60
Total ABFN53 SPOT										0.00	0	1,298,810,60
Total For ABFN53										0.00	0	1,298,810,60
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.17398				0.00	532,427,600	436,315,10
Total ABFN54 SPOT										0.00	532,427,600	436,315,10
Total For ABFN54										0.00	532,427,600	436,315,10
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.20597				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.09054				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.97465				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.22371				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.64541				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.68328				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABK12 On 20/05/2022 Spot Bond					0.00000	101.70528				0.00	0	1,414,70
Total ABK12 SPOT										0.00	0	1,414,70
Total For ABK12										0.00	0	1,414,70
ABKI04 On 13/03/2024 Spot Bond			6.79000	6.79000	6.79000	149.60262				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	36.29962	100.00000	36.21271				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.54000	2.54000	2.54000	158.90524				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.49000	3.49000	3.49000	210.45082				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.33000	4.33000	4.33000	239.22991				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.06000	7.06000	7.06000	101.87702				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.16000	8.16000	8.16000	112.69780				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.50000	99.84954	5.50000	104.66401				0.00	0	120,976,50
Total ABS13 SPOT										0.00	0	120,976,50
Total For ABS13										0.00	0	120,976,50
ABS15 On 11/11/2022 Spot Bond			5.59000	101.92203	5.59000	101.90650				0.00	0	13,800,00
Total ABS15 SPOT										0.00	0	13,800,00
Total For ABS15										0.00	0	13,800,00
ABS16 On 11/11/2025 Spot Bond			7.85000	107.49865	7.85000	107.47578				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.57000	108.73116	8.57000	108.70596				0.00	0	
Total ABS17 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 ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.03000	106.05257	6.03000	106.03545				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.94000	104.38749	7.94000	104.36540				0.00	0	3,675,972,80
Total ABS7 SPOT										0.00	0	3,675,972,80
Total For ABS7										0.00	0	3,675,972,80
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.58411	100.00000	12.55641				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.57800	327.78699	1.57800	327.70953				0.00	0	800,00
Total ABS12 SPOT										0.00	0	800,00
Total For ABS12										0.00	0	800,00
ABX01 On 10/07/2024 Spot Bond			11.03500	11.03500	11.03500	103.17808				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.79023				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.76745				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.61330				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.76547				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.76547				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.78489				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.78489				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	174.95960				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	178.01183				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.72898				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.64242				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.19022				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.42069				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.34378				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.57590				0.00	1,208,477,200	2,353,949,500
Total AGL02 SPOT										0.00	1,208,477,200	2,353,949,500
Total For AGL02										0.00	1,208,477,200	2,353,949,500
AGL03 On 17/05/2025 Spot Bond					0.00000	103.95007				0.00	1,130,952,000	2,264,391,500
Total AGL03 SPOT										0.00	1,130,952,000	2,264,391,500
Total For AGL03										0.00	1,130,952,000	2,264,391,500
AGT01 On 10/10/2023 Spot Bond					0.00000	104.31373				0.00	6,400,000,000	6,414,100,000
Total AGT01 SPOT										0.00	6,400,000,000	6,414,100,000
Total For AGT01										0.00	6,400,000,000	6,414,100,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.90653				0.00	0	21,100,000
Total AGT02 SPOT										0.00	0	21,100,000
Total For AGT02										0.00	0	21,100,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT03 On 05/06/2025 Spot Bond					0.00000	103.99597				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.60961				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.22542				0.00	0	1,322,553,50
Total AH2A11 SPOT										0.00	0	1,322,553,50
Total For AH2A11										0.00	0	1,322,553,50
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.23284				0.00	1,617,478,800	2,286,023,80
Total AH2A21 SPOT										0.00	1,617,478,800	2,286,023,80
Total For AH2A21										0.00	1,617,478,800	2,286,023,80
AH2A3 On 18/07/2026 Spot Bond			8.46000	99.70432	8.46000	99.68150				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.24417				0.00	0	159,295,00
Total AH2B11 SPOT										0.00	0	159,295,00
Total For AH2B11										0.00	0	159,295,00
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.28188				0.00	0	241,536,40
Total AH2C11 SPOT										0.00	0	241,536,40
Total For AH2C11										0.00	0	241,536,40
AHF2D On 18/07/2026 Spot Bond					0.00000	100.32890				0.00	0	519,524,20
Total AHF2D1 SPOT										0.00	0	519,524,20
Total For AHF2D1										0.00	0	519,524,20
AHF2O On 18/04/2023 Spot Bond					0.00000	100.20555				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.14063				0.00	0	5,000,00
Total AHF5A2 SPOT										0.00	0	5,000,00
Total For AHF5A2										0.00	0	5,000,00
AHF5A On 21/08/2023 Spot Bond			6.75000	105.75700	6.75000	105.73760				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.07274				0.00	0	300,000,00
Total AHF5A4 SPOT										0.00	0	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 For AHF5A4										0.00	0	300,000,00
AHF5B On 21/08/2023 Spot Bond					0.00000	101.19881				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.27638				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.30141				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.16699				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.56117				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.19873				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.27627				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.81864				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.26576				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.35263				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.23750				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.20842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.31504				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.27821				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.45878				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.87670				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.75000	103.79905	7.75000	103.77748				0.00	0	16,707,60
Total AIR02 SPOT										0.00	0	16,707,60
Total For AIR02										0.00	0	16,707,60
AIR04 On 29/05/2024 Spot Bond			8.24200	105.85715	8.24200	105.83354				0.00	0	9,838,20
Total AIR04 SPOT										0.00	0	9,838,20
Total For AIR04										0.00	0	9,838,20
AIR05 On 29/05/2030 Spot Bond			12.18500	93.26414	12.18500	93.23368				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.52000	188.85751	5.52000	188.79297			5,520,000,000.00	1,000,000,000		
Total AIRL01 SPOT									5,520,000,000.00	1,000,000,000		
Total For AIRL01									5,520,000,000.00	1,000,000,000		
APF06 On 24/08/2022 Spot Bond					0.00000	101.23100				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.68922				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.14134				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF10 On 11/09/2022 Spot Bond					0.00000	100.89613				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.88634				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.32009				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.87950				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.68000	254.54046	4.68000	254.45899				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.18000	221.42041	5.18000	221.34658				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.36000	200.89065	4.36000	200.82823				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.84424				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.61646				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.70000	117.95277	4.70000	117.91486				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.67079				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.68016				0.00	0	
Total ASN203 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 ASN203									0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.74416			0.00	0	
Total ASN204 SPOT									0.00	0	
Total For ASN204									0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.27246			0.00	0	
Total ASN209 SPOT									0.00	0	
Total For ASN209									0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.04941			0.00	0	
Total ASN214 SPOT									0.00	0	
Total For ASN214									0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.84197			0.00	0	
Total ASN264 SPOT									0.00	0	
Total For ASN264									0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.67337			0.00	0	
Total ASN274 SPOT									0.00	0	
Total For ASN274									0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.28762			0.00	0	20,000,00
Total ASN278 SPOT									0.00	0	20,000,00
Total For ASN278									0.00	0	20,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	101.22384			0.00	0	25,900,00
Total ASN279 SPOT									0.00	0	25,900,00
Total For ASN279									0.00	0	25,900,00
ASN28 On 21/08/2023 Spot Bond					0.00000	101.19494			0.00	0	
Total ASN280 SPOT									0.00	0	
Total For ASN280									0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.88404			0.00	0	
Total ASN286 SPOT									0.00	0	
Total For ASN286									0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.68069			0.00	0	22,300,00
Total ASN291 SPOT									0.00	0	22,300,00
Total For ASN291									0.00	0	22,300,00
ASN30 On 20/12/2023 Spot Bond					0.00000	100.72214			0.00	0	
Total ASN300 SPOT									0.00	0	
Total For ASN300									0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.45251			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.19000	4.19000	4.19000	110.82214				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.83500	4.83500	4.83500	103.36196				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.85881				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.97095				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	99.89795				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.10665				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			4.81000	116.35254	4.81000	116.31479				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.73350				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.67073				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.71234				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.70497				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35 On 20/06/2024 Spot Bond					0.00000	100.70497				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.08209				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.04842				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.88172				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.71634				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.20401				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.82088				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.82088				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.23753				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.69809				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	101.10354				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.77669				0.00	0	27,900,00
Total ASN399 SPOT										0.00	0	27,900,00

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 ASN399										0.00	0	27,900,00
ASN40: On 20/12/2024 Spot Bond					0.00000	100.69352				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.80757				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.92137				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.75630				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.65276				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.67202				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.86425				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.38840				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.29505				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.22174				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.22364				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	102.36073				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.86378				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.05771				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.06710				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.48700				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.97673				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	113.50500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.81756				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.42947				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.74266				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.74266				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN507 On 28/09/2025 Spot Bond					0.00000	101.01864				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.85500	100.17273	9.85500	100.14626				0.00	0	10,400,00
Total ASN508 SPOT										0.00	0	10,400,00
Total For ASN508										0.00	0	10,400,00
ASN509 On 21/12/2026 Spot Bond			9.03500	99.81509	9.03500	99.79086				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.58500	98.56156	9.58500	98.53622				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			9.58500	98.56156	9.58500	98.53622				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	102.30545	9.10000	102.28050				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	102.80169	11.05000	102.77116				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	102.78918	11.00000	102.75877				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	102.66395	10.50000	102.63494				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	102.66395	10.50000	102.63494				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.55047				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	99.99990				0.00	0	
Total ASN541 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 ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.46116				0.00	0	500,000,00
Total ASN542 SPOT										0.00	0	500,000,00
Total For ASN542										0.00	0	500,000,00
ASN54: On 31/07/2023 Spot Bond			10.60000	102.68901	10.60000	102.65971				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.04739	10.47000	102.62750				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.67648	10.55000	102.64733				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.88596				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.14597				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.02406				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.54498				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.67076				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.01320				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.47920				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.89342				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN590 On 31/01/2023 Spot Bond			9.22000	102.34272	9.22000	102.31724				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN596 On 11/04/2023 Spot Bond					0.00000	100.35900				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN597 On 17/04/2023 Spot Bond					0.00000	100.24376				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.16971				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN601 On 23/04/2026 Spot Bond					0.00000	100.13872				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN602 On 28/02/2031 Spot Bond					0.00000	101.31575				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN603 On 31/01/2030 Spot Bond					0.00000	98.58821				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	99.99985				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	100.76249				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	99.93929				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	100.74439				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN617 On 28/02/2024 Spot Bond					0.00000	101.49652				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	99.82889				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	100.70676				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	101.37666				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	100.52139				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	100.79623				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	100.87111				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635 On 05/06/2023 Spot Bond					0.00000	101.10775				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN644 On 06/05/2024 Spot Bond					0.00000	99.97909				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN645 On 12/07/2024 Spot Bond					0.00000	100.95410				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN646 On 08/07/2026 Spot Bond					0.00000	100.42527				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN658 On 31/03/2032 Spot Bond					0.00000	100.68128				0.00	0	
Total ASN658 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 ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.11831				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.30389				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.53397				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.63941				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.83583				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.86998				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.27575				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.25314				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.66674				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.06390				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.00012				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.42454				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN700 On 20/06/2026 Spot Bond					0.00000	100.75609				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700 On 20/06/2026 Spot Bond					0.00000	100.76179				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702 On 20/06/2024 Spot Bond					0.00000	100.68214				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703 On 09/11/2026 Spot Bond					0.00000	99.89517				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN710 On 04/05/2024 Spot Bond					0.00000	99.77866				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713 On 19/08/2023 Spot Bond					0.00000	101.40067				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	100.69020				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	101.12629				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2022 Spot Bond					0.00000	100.47712				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	100.52691				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN72: On 12/06/2024 Spot Bond					0.00000	100.89292				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.23988				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.03013				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.00011				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.25587				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.68772				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.72759				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.73899				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.74207				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	99.99983				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.99319				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.93246				0.00	0	
Total ASN769 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 ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.88178				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.28884	9.28884	9.28884	108.29162				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78: On 28/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78: On 28/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79: On 28/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.12641				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	101.89612				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79: On 06/06/2022 Spot Bond					0.00000	100.87188				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN80: On 08/06/2022 Spot Bond					0.00000	100.74411				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	99.99986				0.00	676,918,000	3,004,422,800
Total ASN803 SPOT										0.00	676,918,000	3,004,422,800
Total For ASN803										0.00	676,918,000	3,004,422,800
ASN80: On 31/01/2027 Spot Bond					0.00000	99.99986				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	99.99989				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.94139				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.75788				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN808 On 01/07/2022 Spot Bond					0.00000	100.47053				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN817 On 06/04/2025 Spot Bond					0.00000	100.54552				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN818 On 01/07/2022 Spot Bond					0.00000	100.48412				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN819 On 02/04/2026 Spot Bond					0.00000	100.47940				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	100.39816				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.42592				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	100.42254				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.50556				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN826 On 08/04/2025 Spot Bond					0.00000	100.50422				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.39049				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.33664				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN833 On 14/04/2027 Spot Bond					0.00000	100.33664				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN834 On 31/01/2025 Spot Bond					0.00000	100.25260				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN837 On 20/06/2026 Spot Bond					0.00000	100.22045				0.00	0	1,960,000,00
Total ASN837 SPOT										0.00	0	1,960,000,00
Total For ASN837										0.00	0	1,960,000,00
ASN838 On 21/04/2027 Spot Bond					0.00000	100.20379				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	100.20217				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN840 On 21/04/2027 Spot Bond					0.00000	100.20217				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN841 On 22/04/2027 Spot Bond					0.00000	100.19652				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN842 On 25/04/2042 Spot Bond					0.00000	100.27940				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN845 On 26/10/2022 Spot Bond					0.00000	100.10401				0.00	1,000,000,000	500,000,00
Total ASN845 SPOT										0.00	1,000,000,000	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN845									0.00	1,000,000,000	500,000,000
ASN845 On 26/10/2022 Spot Bond					0.00000	100.10494			0.00	1,000,000,000	500,000,000
Total ASN846 SPOT									0.00	1,000,000,000	500,000,000
Total For ASN846									0.00	1,000,000,000	500,000,000
ASN846 On 26/10/2022 Spot Bond					0.00000	100.10775			0.00	0	0
Total ASN847 SPOT									0.00	0	0
Total For ASN847									0.00	0	0
ASN847 On 29/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total ASN848 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000
Total For ASN848									10,000,000,000,000.00	10,000,000,000	10,000,000,000
ASN848 On 29/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
Total ASN849 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000
Total For ASN849									10,000,000,000,000.00	5,000,000,000	5,000,000,000
BAW22 On 07/12/2022 Spot Bond					0.00000	101.57836			0.00	430,000,000	430,000,000
Total BAW22 SPOT									0.00	430,000,000	430,000,000
Total For BAW22									0.00	430,000,000	430,000,000
BAW28 On 06/06/2022 Spot Bond					0.00000	101.00034			0.00	0	0
Total BAW28 SPOT									0.00	0	0
Total For BAW28									0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.14347			0.00	0	0
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	100.52884			0.00	0	0
Total BAW31 SPOT									0.00	0	0
Total For BAW31									0.00	0	0
BAW33 On 13/10/2023 Spot Bond			6.74500	99.54265	6.74500	99.52461		1,192,769,612,000.00	176,837,600	176,837,600	936,051,400
Total BAW33 SPOT								1,192,769,612,000.00	176,837,600	176,837,600	936,051,400
Total For BAW33								1,192,769,612,000.00	176,837,600	176,837,600	936,051,400
BAW34 On 09/10/2023 Spot Bond					0.00000	101.35082			0.00	0	0
Total BAW34 SPOT									0.00	0	0
Total For BAW34									0.00	0	0
BAW36 On 18/02/2024 Spot Bond					0.00000	102.68820			0.00	0	600,000,000
Total BAW36 SPOT									0.00	0	600,000,000
Total For BAW36									0.00	0	600,000,000
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.79933			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 BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.95000	8.95000	8.95000	102.92378				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.64500	11.64500	11.64500	102.71577				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.76445				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.59199				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.59265				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.53868				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.95100				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.47042				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.46755				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.84404				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.09567				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.97367				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.79847				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.84307				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.85981				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.01491				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.61501				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.32825				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.99373				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.77719				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.79905				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.77678				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.95427				0.00	0	
Total BAYB13 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 BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.26452				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.97681				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.95507				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.17012				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.99971				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	100.95463				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD030 On 18/04/2028 Spot Bond			8.59000	8.59000	8.59000	98.16959				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.96198				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.31829				0.00	0	340,000,00
Total BDX31 SPOT										0.00	0	340,000,00
Total For BDX31										0.00	0	340,000,00
BDX33 On 08/03/2023 Spot Bond					0.00000	100.98099				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.31501				0.00	0	440,000,00

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 BDX34 SPOT										0.00	0	440,000,00
Total For BDX34										0.00	0	440,000,00
BDX35 On 16/06/2026 Spot Bond					0.00000	100.97570				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.85853				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.56610				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.77728				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.71627				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.74000	103.23426	7.74000	103.21293				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.29484				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.47383				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.54741				0.00	0	291,319,00
Total BGL17 SPOT										0.00	0	291,319,00
Total For BGL17										0.00	0	291,319,00
BGL18 On 30/09/2022 Spot Bond					0.00000	101.47056				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.30935				0.00	0	51,180,70
Total BGL19 SPOT										0.00	0	51,180,70
Total For BGL19										0.00	0	51,180,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGT01 On 12/09/2022 Spot Bond					0.00000	102.77767				0.00	1,038,061,200	693,515,30
Total BGT01 SPOT										0.00	1,038,061,200	693,515,30
Total For BGT01										0.00	1,038,061,200	693,515,30
BID08 On 30/06/2022 Spot Bond					0.00000	100.79754				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.54908				0.00	0	264,816,60
Total BID10 SPOT										0.00	0	264,816,60
Total For BID10										0.00	0	264,816,60
BID11 On 15/11/2023 Spot Bond			6.49000	108.96617	6.49000	108.94694				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.77027				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.05635				0.00	0	800,000,00
Total BID13 SPOT										0.00	0	800,000,00
Total For BID13										0.00	0	800,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	100.34894				0.00	300,000,000	300,000,00
Total BID14 SPOT										0.00	300,000,000	300,000,00
Total For BID14										0.00	300,000,000	300,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.18646				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.07382				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.40755				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.59000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	92.20400				0.00	0	
Total BNPP05 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 BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	63.93800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	49.22900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP1: On 10/05/2022 Spot Bond					0.00000	101.17204				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1: On 23/05/2022 Spot Bond					0.00000	100.93575				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1: On 03/06/2022 Spot Bond					0.00000	100.85517				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BNPP1: On 05/07/2022 Spot Bond					0.00000	100.41233				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.51611				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.22110				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.85420				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.32088				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.80422				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF21 On 03/08/2022 Spot Bond					0.00000	100.14411				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF21 On 12/10/2023 Spot Bond					0.00000	100.54721				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF21 On 03/11/2022 Spot Bond					0.00000	99.99992				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF31 On 03/11/2023 Spot Bond					0.00000	99.99991				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF31 On 24/08/2022 Spot Bond					0.00000	101.03465				0.00	400,000,000	1,400,000,000
Total BPPF31 SPOT										0.00	400,000,000	1,400,000,000
Total For BPPF31										0.00	400,000,000	1,400,000,000
BPPF31 On 24/08/2024 Spot Bond					0.00000	101.24746				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF31 On 03/11/2022 Spot Bond					0.00000	99.99995				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ21 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	
BWZJ21 On 29/03/2024 Spot Bond					0.00000	100.61104				0.00	0	7,059,720,800
Total BWZJ24 SPOT										0.00	0	7,059,720,800
Total For BWZJ24										0.00	0	7,059,720,800
BWZJ21 On 11/02/2025 Spot Bond					0.00000	99.86558				0.00	0	2,597,621,100
Total BWZJ25 SPOT										0.00	0	2,597,621,100
Total For BWZJ25										0.00	0	2,597,621,100
CBL29 On 30/04/2024 Spot Bond					0.00000	99.37576				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL30 On 02/11/2024 Spot Bond					0.00000	100.02263				0.00	0	500,000,00
Total CBL30 SPOT										0.00	0	500,000,00
Total For CBL30										0.00	0	500,000,00
CCT01 On 23/06/2023 Spot Bond			8.08500	109.31535	8.08500	109.29155				0.00	0	490,20
Total CCT01 SPOT										0.00	0	490,20
Total For CCT01										0.00	0	490,20
CCT02 On 12/06/2024 Spot Bond			8.33500	110.76374	8.33500	110.73890				0.00	0	169,769,00
Total CCT02 SPOT										0.00	0	169,769,00
Total For CCT02										0.00	0	169,769,00
CCT03 On 15/03/2025 Spot Bond			8.93500	107.00752	8.93500	106.98211				0.00	0	6,496,637,40
Total CCT03 SPOT										0.00	0	6,496,637,40
Total For CCT03										0.00	0	6,496,637,40
CCT04 On 17/07/2027 Spot Bond			10.35500	10.35500	10.35500	102.48972				0.00	0	1,635,101,30
Total CCT04 SPOT										0.00	0	1,635,101,30
Total For CCT04										0.00	0	1,635,101,30
CGR42 On 03/08/2023 Spot Bond					0.00000	99.99986				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.42231				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.51796				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.18830				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.19886				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.71908	4.77000	102.97200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.51600				0.00	0	
Total CLN317 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.70411				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			7.55000	106.43402	7.55000	106.41259				0.00	0	3,484,353,60
Total CLN362 SPOT										0.00	0	3,484,353,60
Total For CLN362										0.00	0	3,484,353,60
CLN36 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	
CLN36 On 20/03/2024 Spot Bond			8.70700	108.81930	8.70700	109.17400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	99.93356				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.04687				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	104.57706				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.55198	10.98000	100.52278				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	106.13900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	113.46846	6.50000	108.29200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.28800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.72212				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.35767				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.34700				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.24000	148.10558	5.24000	148.05583				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.68000	146.42450	5.68000	146.37357				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.41028				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.75000	102.95661	6.75000	102.93787				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.83512				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.29744				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.15000	107.82635	7.15000	107.80576				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.81508				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN50 On 11/10/2022 Spot Bond					0.00000	100.40654				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.42724				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.96975				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	100.37694				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.93946				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	100.58169				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	98.67397				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	101.27676	9.96000	101.25012				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	100.09150	10.01000	100.06533				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	101.23606				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	103.25207	9.60000	103.22531				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.85217				0.00	0	
Total CLN520 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 CLN520										0.00	0	
CLN52: On 27/02/2023 Spot Bond					0.00000	101.06070				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52: On 09/09/2022 Spot Bond			9.20000	101.33077	9.20000	101.30603				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52: On 24/04/2023 Spot Bond					0.00000	100.58504				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52: On 26/04/2023 Spot Bond					0.00000	100.27537				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	102.20713				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2022 Spot Bond					0.00000	101.34587				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53: On 12/03/2023 Spot Bond					0.00000	100.85217				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	100.77924				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.25570				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53: On 18/07/2025 Spot Bond			9.81500	104.44269	9.81500	104.41505				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53: On 18/07/2023 Spot Bond					0.00000	99.54156				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	100.13831				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.28789				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	148.26100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	101.09969				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN543 On 17/01/2024 Spot Bond					0.00000	101.87302				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN544 On 21/08/2026 Spot Bond			9.28500	104.52411	9.28500	104.49791				0.00	0	
Total CLN544 SPOT										0.00	0	
Total For CLN544										0.00	0	
CLN545 On 29/03/2025 Spot Bond			9.33500	102.79875	9.33500	102.77327				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 12/11/2025 Spot Bond			9.42500	101.94114	9.42500	101.91521				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 18/04/2028 Spot Bond					0.00000	312.10098				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN549 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN549 SPOT										0.00	0	
Total For CLN549										0.00	0	
CLN550 On 15/11/2023 Spot Bond					0.00000	101.37384				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN557 On 12/11/2023 Spot Bond					0.00000	99.84994				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.18082				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.31621				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	121.20200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.86124				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	99.62768	10.19000	99.66692				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.28500	102.35916	9.28500	102.33350				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.22667				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.26283				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.13799				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.03393				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.86883				0.00	0	
Total CLN568 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 CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.51500	101.14923	9.51500	101.12327				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	99.84265				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	99.86818				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.84079				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	100.84752				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.24603				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	100.53317				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	99.88269				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	101.03859				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.96532				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	102.80244				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	101.06776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.58782				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.93501				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.78364				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.78495				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.39775				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.72911				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.66000	150.84993	3.66000	121.54672				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.36964				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.60653				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.16227				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	104.03804				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN598 On 02/04/2026 Spot Bond					0.00000	100.50566				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.85855				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.78495				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.78495				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.61600				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.07835				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	99.96930				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.24192				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.07639				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.25385				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.17218				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.09961	9.32000	100.07469				0.00	0	
Total CLN609 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 CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.18442				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN61 On 14/04/2026 Spot Bond					0.00000	102.37422				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	100.95960				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61 On 22/08/2022 Spot Bond					0.00000	101.13402				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61 On 30/11/2023 Spot Bond					0.00000	101.36899				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 On 30/09/2022 Spot Bond					0.00000	100.55303				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61 On 20/12/2029 Spot Bond					0.00000	102.94000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61 On 20/12/2024 Spot Bond					0.00000	101.95210				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 20/12/2022 Spot Bond					0.00000	101.06460				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61 On 31/05/2024 Spot Bond					0.00000	101.10408				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	100.07737				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.17261				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.11105				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.73800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.14046				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.71000	104.04074	6.71000	104.02177				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.36787				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.13613				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.23500	63.30009	12.23500	83.61794				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.15147				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.98500	100.57997	9.98500	100.55290				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.36206				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN632 On 21/11/2022 Spot Bond					0.00000	101.16154				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.48348				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	101.39585				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	104.26196				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.14050				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.35624				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.67501				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.47255				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.22663				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.14632				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.77116				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.30239				0.00	0	
Total CLN646 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 CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.77241				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.49778				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.06413				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.35624				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.10402				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.35624				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	105.17900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.86462				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.85536				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.28785				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.02100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	98.97600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	116.06500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	140.96600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.30774				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.59602				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.61207				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.85683				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.40954				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.13227				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.49193				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.23648	152.02765	4.23648	123.51065				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN674 On 31/01/2025 Spot Bond			4.23648	152.02765	4.23648	123.51145				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.52100				0.00	0	258,900,00
Total CLN676 SPOT										0.00	0	258,900,00
Total For CLN676										0.00	0	258,900,00
CLN677 On 19/08/2025 Spot Bond					0.00000	101.59851				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.72158				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.28830				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	104.43321				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.88972				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.69204				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.71031				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.55820				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.83554				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.83532				0.00	0	
Total CLN688 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 CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.73869				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.60290				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.73884				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.67510				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.91763				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.38959				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	104.91871				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.97185				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	101.21236				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.12157				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.71940				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.48610				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.63726				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.87453				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.72258				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.88806				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.13255				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.76084				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	101.14578				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.72714				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.72714				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.72714				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	81.92103				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN719 On 11/09/2026 Spot Bond					0.00000	100.79519				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.91240				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.23662				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.93199				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.95099				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.67128				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.67128				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.67128				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.68268				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.68268				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.68268				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.46571				0.00	0	
Total CLN730 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 CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.51102				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.15412				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.80962				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.20485				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.79635				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.83050				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.79400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.86325				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.33685				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.71606				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.96522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.71600				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.26760				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.31214				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.73878				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	99.99986				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.86732				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.51937				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.86202				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN755 On 31/01/2030 Spot Bond					0.00000	99.86895				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 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	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.17994				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.14634				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.30515				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	101.36130				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.15168				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.55714				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.86202				0.00	0	
Total CLN766 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 CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.76673				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	102.30883				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	98.16302				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.91495				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.82387				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.20078				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	99.99999				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.56500	6.56500	6.56500	118.12059				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.16876				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.41272				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	99.99987				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	99.99986				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	102.11447				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	99.99985				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	99.99984				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.66534				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.64743				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.66534				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	102.72636				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	102.59004				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN79(On 31/01/2025 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79' On 31/01/2025 Spot Bond					0.00000	100.59800				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79: On 05/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN79(On 31/03/2026 Spot Bond					0.00000	100.66540				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN79(On 31/01/2024 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN79(On 31/01/2026 Spot Bond					0.00000	99.99969				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN80(On 31/01/2026 Spot Bond					0.00000	99.99969				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80' On 28/02/2026 Spot Bond					0.00000	101.20518				0.00	0	
Total CLN801 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 CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.95108				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	99.99986				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	98.37037				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	99.99980				0.00	0	6,169,350,10
Total CLN806 SPOT										0.00	0	6,169,350,10
Total For CLN806										0.00	0	6,169,350,10
CLN806 On 28/02/2027 Spot Bond					0.00000	101.06696				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	99.99984				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.77049				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.59000	98.19216	8.59000	98.16959				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.77688				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.23551				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	100.76235				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	100.65122				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.65122				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.00017				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.13404				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.09000	109.21652	8.09000	109.19273				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.55500	107.11019	10.55500	107.07993				0.00	0	2,640,184,50
Total COJ08 SPOT										0.00	0	2,640,184,50
Total For COJ08										0.00	0	2,640,184,50
COJG0 On 09/06/2024 Spot Bond			9.15000	105.99230	9.15000	105.96625				0.00	0	871,822,80
Total COJG01 SPOT										0.00	0	871,822,80
Total For COJG01										0.00	0	871,822,80
COT01 On 03/04/2023 Spot Bond			7.58500	102.08412	7.58500	102.06335				0.00	0	699,642,10
Total COT01 SPOT										0.00	0	699,642,10
Total For COT01										0.00	0	699,642,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT02 On 03/04/2028 Spot Bond			12.34500	92.02170	12.34500	91.99159				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			10.93500	97.44600	10.93500	97.41750				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.95000	9.95000	9.95000	107.02843				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.16864				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.07652				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.12311				0.00	0	331,024,10
Total DSY01 SPOT										0.00	0	331,024,10
Total For DSY01										0.00	0	331,024,10
DSY02 On 21/11/2024 Spot Bond					0.00000	102.66376				0.00	1,000,000,000	1,291,808,40
Total DSY02 SPOT										0.00	1,000,000,000	1,291,808,40
Total For DSY02										0.00	1,000,000,000	1,291,808,40
DSY03 On 21/11/2024 Spot Bond			9.68500	9.68500	9.68500	106.41339				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.77277				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.52923				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.01000	104.13984	7.01000	104.12002				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	57.96690	100.00000	57.83719				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	57.96690	100.00000	57.83719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.53000	105.54615	7.53000	105.52460				0.00	0	604,919,40
Total DV24 SPOT										0.00	0	604,919,40
Total For DV24										0.00	0	604,919,40
DV24/R On 18/02/2024 Spot Bond			9.69000	101.97983	9.69000	101.95317				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.97983	9.69000	101.95317				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.88500	100.59074	9.88500	100.56394				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.29000	92.16227	12.29000	92.13191				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.06240	10.10000	102.03462				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.06240	10.10000	102.03462				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	101.09206				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22g On 24/10/2022 Spot Bond					0.00000	100.19384				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.75923				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.31829				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.98091				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.11805				0.00	0	479,820,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	479,820,30
Total For DVF27										0.00	0	479,820,30
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.87371				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.58463				0.00	322,991,200	2,000,029,00
Total DVFB25 SPOT										0.00	322,991,200	2,000,029,00
Total For DVFB25										0.00	322,991,200	2,000,029,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.36460				0.00	641,290,800	1,599,783,60
Total DVFB26 SPOT										0.00	641,290,800	1,599,783,60
Total For DVFB26										0.00	641,290,800	1,599,783,60
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.84948				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.99990				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.71682				0.00	0	350,000,00
Total DVFB30 SPOT										0.00	0	350,000,00
Total For DVFB30										0.00	0	350,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.22743				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.92052				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.95369				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.06000	106.32125	7.06000	106.30121				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			4.94000	115.17794	4.94000	115.14044				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.70000	104.53444	4.70000	104.50083				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	140.69568	2.25000	140.65982				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.77000	152.53523	3.77000	152.49033				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.64200	141.86471	3.64200	141.82319				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.68500	137.12645	3.68500	137.08615				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.63000	119.04607	4.63000	119.00812				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.67000	106.64012	4.67000	106.60594				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	140.69568	2.25000	140.65982				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	164.60718				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	161.95681				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	125.57184				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	124.62421				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	122.15882				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	113.52716				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	109.62588				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	111.42313				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	92.19226				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	93.47922				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	99.27232				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.99500	100.09752	9.99500	100.07056				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.00500	12.00500	12.00500	97.51572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.05500	12.05500	12.05500	96.57599				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			10.08500	10.08500	10.08500	103.89033				0.00	0	193,70
Total EMM06 SPOT										0.00	0	193,70
Total For EMM06										0.00	0	193,70
EMM07 On 10/07/2027 Spot Bond			10.08500	10.08500	10.08500	104.16898				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.00500	12.00500	12.00500	75.27277				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.35500	11.35500	11.35500	101.87706				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.00500	12.00500	12.00500	96.22671				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.02146				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.89746				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.82463				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.80450				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.90613				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	101.06352				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.09979				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.95170				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.82018				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	99.89402				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.75902				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.95463				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.97952				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.23123				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.74970				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.00019				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.67536				0.00	0	326,923,10
Total EQT007 SPOT										0.00	0	326,923,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For EQT007									0.00	0	326,923,10
EQT007 On 08/10/2024 Spot Bond					0.00000	100.41505			0.00	0	
Total EQT008 SPOT									0.00	0	
Total For EQT008									0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	99.91977			0.00	0	
Total EQT009 SPOT									0.00	0	
Total For EQT009									0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.27540			0.00	0	
Total EQT010 SPOT									0.00	0	
Total For EQT010									0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	101.21457			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	101.16327			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	101.29658			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	101.17352			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.59763			0.00	0	72,908,80
Total ERS3C7 SPOT									0.00	0	72,908,80
Total For ERS3C7									0.00	0	72,908,80
ERSA26 On 17/05/2022 Spot Bond					0.00000	101.18215			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	101.12227			0.00	0	336,317,60
Total ERS3C7 SPOT									0.00	0	336,317,60
Total For ERS3C7									0.00	0	336,317,60
ERSA28 On 17/08/2023 Spot Bond					0.00000	101.27603			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.36000	105.26044	6.36000	105.24223			33,072,000,000,000.00	5,200,000,000	1,440,661,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES23 SPOT									13,072,000,000.00	5,200,000,000	1,440,661,100
Total For ES23									13,072,000,000.00	5,200,000,000	1,440,661,100
ES23/R On 25/01/2023 Spot Bond			10.00000	102.70456	10.00000	102.67688			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.08500	96.68223	9.08500	96.65876			0.00	0	5,546,910,800
Total ES26 SPOT									0.00	0	5,546,910,800
Total For ES26									0.00	0	5,546,910,800
ES26/R On 02/04/2026 Spot Bond			7.85000	100.67548	7.85000	100.65430			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.69500	74.98590	11.54500	75.72367		4,648,411,650,000.00		397,470,000	1,753,170,000
Total ES33 SPOT								4,648,411,650,000.00		397,470,000	1,753,170,000
Total For ES33								4,648,411,650,000.00		397,470,000	1,753,170,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.00540	7.50000	100.98519			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.09000	73.35579	11.94500	74.18055			0.00	0	3,022,000,000
Total ES42 SPOT									0.00	0	3,022,000,000
Total For ES42									0.00	0	3,022,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	100.20491	8.50000	100.18212			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.87597			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.73275			0.00	0	20,900,000
Total EXX05 SPOT									0.00	0	20,900,000
Total For EXX05									0.00	0	20,900,000
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.91100			0.00	0	323,079,100
Total FIFB14 SPOT									0.00	0	323,079,100
Total For FIFB14									0.00	0	323,079,100
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.14232			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.44374				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.27701				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.06446				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.87904				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.96656				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.96437				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.13904				0.00	0	119,963,90
Total FIFG03 SPOT										0.00	0	119,963,90
Total For FIFG03										0.00	0	119,963,90
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.21559				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.23474				0.00	0	179,945,90
Total FIFG05 SPOT										0.00	0	179,945,90
Total For FIFG05										0.00	0	179,945,90
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.85134				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.82284				0.00	0	548,168,70
Total FRB23 SPOT										0.00	0	548,168,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB23										0.00	0	548,168,70
FRB24 On 08/11/2023 Spot Bond					0.00000	102.87600				0.00	0	9,100,00
Total FRB24 SPOT										0.00	0	9,100,00
Total For FRB24										0.00	0	9,100,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.16935				0.00	1,000,000,000	510,000,00
Total FRB25 SPOT										0.00	1,000,000,000	510,000,00
Total For FRB25										0.00	1,000,000,000	510,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.61920				0.00	2,793,333,600	2,119,677,90
Total FRB26 SPOT										0.00	2,793,333,600	2,119,677,90
Total For FRB26										0.00	2,793,333,600	2,119,677,90
FRB27 On 03/06/2026 Spot Bond			8.66500	109.39152	8.66500	109.36602				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.45355				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.85540				0.00	1,425,091,200	1,652,692,50
Total FRB29 SPOT										0.00	1,425,091,200	1,652,692,50
Total For FRB29										0.00	1,425,091,200	1,652,692,50
FRB30 On 19/04/2026 Spot Bond			8.58500	98.90995	8.58500	98.88723				0.00	0	11,400,00
Total FRB30 SPOT										0.00	0	11,400,00
Total For FRB30										0.00	0	11,400,00
FRB31 On 24/11/2026 Spot Bond					0.00000	101.13455				0.00	2,436,905,600	8,080,565,00
Total FRB31 SPOT										0.00	2,436,905,600	8,080,565,00
Total For FRB31										0.00	2,436,905,600	8,080,565,00
FRBI23 On 07/12/2023 Spot Bond			2.06900	325.37548	2.06900	325.29428				0.00	0	160,000,00
Total FRBI23 SPOT										0.00	0	160,000,00
Total For FRBI23										0.00	0	160,000,00
FRBI25 On 31/01/2025 Spot Bond			2.54500	2.54500	2.54500	158.88428				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.56000	209.71813	3.56000	209.65744				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.13500	4.13500	4.13500	111.20869				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.62500	4.62500	4.62500	232.83265				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.90000	100.75879	4.90000	100.72601				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.90000	102.73600	4.90000	102.70243				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.69520	7.69520	7.69520	83.02338				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.76693	7.76693	7.76693	82.15757				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.84000	3.84000	3.84000	153.56589				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.71295				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	100.95011				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27 On 30/01/2023 Spot Bond					0.00000	100.06705				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.43417				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.15026				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.79629				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	116.68122				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.77703				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.72690				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	114.60861				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.70159				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	100.96102				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.31507				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.33640				0.00	0	
Total FRC297 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 FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.01356				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.17543				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC302 On 11/11/2024 Spot Bond					0.00000	103.36184				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303 On 31/05/2024 Spot Bond					0.00000	101.29093				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC305 On 06/11/2023 Spot Bond					0.00000	100.70041				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC306 On 27/02/2023 Spot Bond					0.00000	100.98596				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC308 On 31/05/2024 Spot Bond					0.00000	102.43539				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	100.68785				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.78249				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.85322				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	101.13458				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.89108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.06773				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.77337				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.85298				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.98716				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.79027				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.47418				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.28294				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.52696				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.02227				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	99.95340				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.23045				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 31/05/2024 Spot Bond					0.00000	101.56562				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	101.57830				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.25782				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.49447				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.99883				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.71589				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.24561				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.91201				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.35230				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.20632				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.13117				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2022 Spot Bond					0.00000	100.09201				0.00	0	
Total FRC350 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 FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.16892				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.40876				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.13337				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.20280				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.15259				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.15178				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.65809				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.21581				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.06926				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.55841				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.85921				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.55390				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.82090				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.13290				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.24910				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.91037				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.91588				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.15590				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.15526				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	101.96647				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.45900				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	101.03281				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC377 On 20/06/2026 Spot Bond					0.00000	101.02719				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.71282				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.85301				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.80173				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC383 On 28/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.17154				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	101.17154				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.15828				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	101.15828				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.94546				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	100.07666				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.16108				0.00	0	
Total FRC390 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 FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.16108				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	100.95364				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.73149				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	100.07663				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.20898				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	100.62275				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.22452				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	100.38486				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.33000	108.43010	4.33000	108.39656				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.55000	120.17732	4.55000	120.13917				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.35778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.46331				0.00	0	651,473,90
Total FRJ23 SPOT										0.00	0	651,473,90
Total For FRJ23										0.00	0	651,473,90
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.56069				0.00	0	929,029,10
Total FRJ24 SPOT										0.00	0	929,029,10
Total For FRJ24										0.00	0	929,029,10
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.98217				0.00	1,895,399,600	3,215,324,70
Total FRJ25 SPOT										0.00	1,895,399,600	3,215,324,70
Total For FRJ25										0.00	1,895,399,600	3,215,324,70
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.75335				0.00	3,333,394,000	2,154,201,60
Total FRJ26 SPOT										0.00	3,333,394,000	2,154,201,60
Total For FRJ26										0.00	3,333,394,000	2,154,201,60
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.50905				0.00	0	639,760,60
Total FRJ27 SPOT										0.00	0	639,760,60
Total For FRJ27										0.00	0	639,760,60
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.20138				0.00	0	250,000,00
Total FRJ27S SPOT										0.00	0	250,000,00
Total For FRJ27S										0.00	0	250,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.17690				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.98625				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.20663				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.66286				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.08800	4.08800	4.08800	111.13519				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS107 On 31/01/2038 Spot Bond			4.52000	4.52000	4.52000	120.59001				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS108 On 23/01/2024 Spot Bond					0.00000	99.75111				0.00	0	21,431,90
Total FRS103 SPOT										0.00	0	21,431,90
Total For FRS103										0.00	0	21,431,90
FRS109 On 31/01/2038 Spot Bond			4.66000	118.54117	4.66000	118.50320				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.63000	232.80019	4.63000	232.72601				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS111 On 31/01/2038 Spot Bond			4.80000	116.49695	4.80000	116.45919				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.66000	4.66000	4.66000	232.08737				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.39000	155.43372	3.39000	155.38928				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	107.63172	3.70500	107.60003				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.60000	119.43031	4.60000	119.39224				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.78000	229.62801	4.78000	229.55391				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.83000	228.58221	4.83000	228.50813				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.92000	157.36466	2.92000	157.32168				0.00	0	
Total FRS122 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 FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.86000	227.95748	4.86000	227.88341				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.80000	116.49695	4.80000	116.45919				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.17000	202.94816	4.17000	202.88612				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.55000	106.23648	5.55000	106.19990				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.06000	204.15035	4.06000	204.08853				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.12000	203.49360	4.12000	203.43167				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.37000	217.64631	5.37000	217.57263				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.50000	106.88587	5.50000	106.84922				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	116.45919				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.78000	116.78639	4.78000	116.74861				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.93000	205.58160	3.93000	205.52005				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.14000	222.22505	5.14000	222.15117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.06000	204.15035	4.06000	204.08853				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.06000	204.15035	4.06000	204.08853				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			3.46100	210.84097	3.46100	210.78052				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.69000	154.21615	3.69000	154.17081				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.41000	200.35317	4.41000	200.29063				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.45000	199.92437	4.45000	199.86173				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.66000	154.33739	3.66000	154.29214				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			3.92500	205.63687	3.92500	205.57533				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.46000	4.46000	4.46000	199.75468				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.30075				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.23042				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS172 On 16/10/2024 Spot Bond					0.00000	100.25129				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	100.77872				0.00	0	29,300,00
Total FRS180 SPOT										0.00	0	29,300,00
Total For FRS180										0.00	0	29,300,00
FRS182 On 27/09/2025 Spot Bond					0.00000	100.66767				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	191.10629				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	133.03182				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	182.53397				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	141.18399				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	99.97067				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	99.96656				0.00	0	36,600,00
Total FRS199 SPOT										0.00	0	36,600,00
Total For FRS199										0.00	0	36,600,00
FRS200 On 12/08/2025 Spot Bond					0.00000	101.31652				0.00	0	30,300,00
Total FRS200 SPOT										0.00	0	30,300,00
Total For FRS200										0.00	0	30,300,00
FRS201 On 06/08/2025 Spot Bond					0.00000	101.06987				0.00	0	20,000,00
Total FRS201 SPOT										0.00	0	20,000,00

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 FRS201										0.00	0	20,000,00
FRS201 On 14/10/2025 Spot Bond					0.00000	100.32889				0.00	0	14,000,00
Total FRS206 SPOT										0.00	0	14,000,00
Total For FRS206										0.00	0	14,000,00
FRS206 On 18/11/2024 Spot Bond					0.00000	101.17946				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
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	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.62502				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 06/07/2022 Spot Bond					0.00000	100.81665				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
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	100.71589				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.10924				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.37022				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	106.13767				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
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	108.72358				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	103.87996				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 04/12/2022 Spot Bond					0.00000	101.44703				0.00	0	570,000,00
Total FRS241 SPOT										0.00	0	570,000,00
Total For FRS241										0.00	0	570,000,00
FRS24 On 12/12/2025 Spot Bond					0.00000	68.70278				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.46058				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	112.69495				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.37401				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	100.30941				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.93858				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	110.54048				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.99029				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.32997				0.00	0	
Total FRS261 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 FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	100.65461				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	111.53466				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.65914				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond					0.00000	107.60847				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	100.67466				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	102.85524				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.65550				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	101.12072				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.81072				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.97559				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	100.84295				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	100.69215				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.88000	9.88000	9.88000	99.48182				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.88000	9.88000	9.88000	99.48182				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.13604				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	101.85932				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.26400	11.26400	11.26400	92.93785				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29 On 12/02/2024 Spot Bond					0.00000	95.25227				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	90.50247				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	95.31880				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 28/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
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	
FRS36 On 07/12/2023 Spot Bond			1.78000	1.78000	1.78000	326.71292				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.51000	328.12287	1.51000	328.04595				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.52000	1.52000	1.52000	327.99645				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.98371				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.50000	112.27393	4.50000	112.23846				0.00	0	
Total FRS64 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 FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.15000	73.97478	4.15000	117.45031			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.81000	2.81000	2.81000	157.77812			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.09000	3.09000	3.09000	156.61941			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.58000	2.58000	2.58000	322.80635			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.05000	6.05000	6.05000	102.68476			0.00	0	1,503,199,00
Total FRX23 SPOT									0.00	0	1,503,199,00
Total For FRX23									0.00	0	1,503,199,00
FRX24 On 10/12/2024 Spot Bond			7.65000	111.45560	7.65000	111.43262			0.00	0	8,629,959,80
Total FRX24 SPOT									0.00	0	8,629,959,80
Total For FRX24									0.00	0	8,629,959,80
FRX25 On 26/07/2025 Spot Bond			7.78500	108.13328	7.78500	108.11047			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.31500	105.14348	8.31500	105.12009			0.00	0	142,598,10
Total FRX26 SPOT									0.00	0	142,598,10
Total For FRX26									0.00	0	142,598,10
FRX27 On 07/03/2027 Spot Bond			7.95500	110.42341	7.95500	110.40001		3,634,104,924,000.00		456,832,800	3,587,777,20
Total FRX27 SPOT								3,634,104,924,000.00		456,832,800	3,587,777,20
Total For FRX27								3,634,104,924,000.00		456,832,800	3,587,777,20
FRX28 On 26/07/2028 Spot Bond			8.59500	109.95203	8.59500	109.92647			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.66500	102.93210	9.66500	102.90525			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.48500	101.95137	9.48500	101.92528			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.83000	105.26482	9.83000	105.23722				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.24000	73.94547	11.24000	73.92338				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.96669				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.35096				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.08031				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.03178				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.06476				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.07446				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.17583				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.18386				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.19445				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A On 20/10/2026 Spot Bond					0.00000	100.19972				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.13183				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.20121				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.15662				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.26176				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.04035				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.42367				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.37401				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.73500	117.49184	3.73500	117.45722				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.80128				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.62900	105.26820	6.62900	105.24944				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.02765				0.00	0	
Total GRT20 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 GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.09500	105.54700	7.09500	105.52690				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.23890				0.00	0	397,225,80
Total GRT22 SPOT										0.00	0	397,225,80
Total For GRT22										0.00	0	397,225,80
GRT23 On 16/10/2024 Spot Bond					0.00000	100.96992				0.00	0	529,632,70
Total GRT23 SPOT										0.00	0	529,632,70
Total For GRT23										0.00	0	529,632,70
GRT24 On 09/03/2023 Spot Bond					0.00000	100.87647				0.00	300,000,000	300,000,00
Total GRT24G SPOT										0.00	300,000,000	300,000,00
Total For GRT24G										0.00	300,000,000	300,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	101.55155				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.38973				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.29425				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.58638				0.00	0	169,483,20
Total GRT29 SPOT										0.00	0	169,483,20
Total For GRT29										0.00	0	169,483,20
GRT30 On 10/12/2025 Spot Bond					0.00000	99.82666				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.97746				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.32999				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.03049				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.05848				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.63458				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.53846				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.00011				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.63987				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.82843				0.00	0	397,213,00
Total GRT41 SPOT										0.00	0	397,213,00
Total For GRT41										0.00	0	397,213,00
GRT42 On 20/11/2026 Spot Bond					0.00000	101.12682				0.00	0	397,229,10
Total GRT42 SPOT										0.00	0	397,229,10
Total For GRT42										0.00	0	397,229,10
GRT45 On 24/06/2023 Spot Bond					0.00000	101.62718				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.54274				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.52606				0.00	0	1,948,215,80
Total GRT48 SPOT										0.00	0	1,948,215,80
Total For GRT48										0.00	0	1,948,215,80
H10T1 On 26/02/2023 Spot Bond					0.00000	101.36695				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T2 On 30/09/2022 Spot Bond					0.00000	100.66197				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.98783				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.14589				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.67085				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.51135				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.93593				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.18198				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.37287				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.97414				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.88081				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.54017				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.53126				0.00	0	
Total HPF13 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 HPF13									0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.58884			0.00	0	
Total HPF14 SPOT									0.00	0	
Total For HPF14									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.17000	324.88245	2.17000	324.80047			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.47000	2.47000	2.47000	331.98914		691,600,000,000.00	0.00	280,000,000	
Total HWAY24 SPOT								691,600,000,000.00		280,000,000	
Total For HWAY24								691,600,000,000.00		280,000,000	
HWAY3 On 28/08/2030 Spot Bond			10.35500	101.88597	10.35500	101.85755			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.58000	80.68378	4.58000	108.60001			0.00	0	10,000,000,00
Total HWAY33 SPOT									0.00	0	10,000,000,00
Total For HWAY33									0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			11.25500	89.19232	11.25500	89.16535		8,622,455,500,000.00		766,100,000	5,206,100,00
Total HWAY34 SPOT								8,622,455,500,000.00		766,100,000	5,206,100,00
Total For HWAY34								8,622,455,500,000.00		766,100,000	5,206,100,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.39694	100.00000	11.37144			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.47500	87.37845	11.47500	87.35152			0.00	0	6,290,000,00
Total HWAY35 SPOT									0.00	0	6,290,000,00
Total For HWAY35									0.00	0	6,290,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.39448	100.00000	11.36899			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.31863			0.00	0	15,000,000,00
Total HWF11 SPOT									0.00	0	15,000,000,00
Total For HWF11									0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.15927			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.98624			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.25000	160.16753	2.24000	160.16902				322,935,571,125,000.00	143,526,920,500	461,894,411,200
Total I2025 SPOT										2,935,571,125,000.00	143,526,920,500	461,894,411,200
Total For I2025										2,935,571,125,000.00	143,526,920,500	461,894,411,200
I2029 On 31/03/2029 Spot Bond			3.27500	117.48703	3.26500	117.52882				314,034,656,720,000.00	95,888,444,800	320,525,613,000
Total I2029 SPOT										14,034,656,720,000.00	95,888,444,800	320,525,613,000
Total For I2029										14,034,656,720,000.00	95,888,444,800	320,525,613,000
I2033 On 28/02/2033 Spot Bond			3.82100	113.78710	3.83000	113.65617				707,841,941,174,600.00	185,250,442,600	408,425,501,000
Total I2033 SPOT										17,841,941,174,600.00	185,250,442,600	408,425,501,000
Total For I2033										17,841,941,174,600.00	185,250,442,600	408,425,501,000
I2038 On 31/01/2038 Spot Bond			3.90000	130.41044	3.90000	130.37134				200,260,850,400,000.00	51,348,936,000	364,080,295,700
Total I2038 SPOT										10,260,850,400,000.00	51,348,936,000	364,080,295,700
Total For I2038										10,260,850,400,000.00	51,348,936,000	364,080,295,700
I2046 On 31/03/2046 Spot Bond			3.93000	118.21770	3.90000	118.78138				204,697,726,122,000.00	52,085,935,400	400,937,312,900
Total I2046 SPOT										14,697,726,122,000.00	52,085,935,400	400,937,312,900
Total For I2046										14,697,726,122,000.00	52,085,935,400	400,937,312,900
I2050 On 31/12/2050 Spot Bond			3.93000	122.42985	3.90000	123.07981				377,076,353,688,000.00	95,948,181,600	489,996,511,600
Total I2050 SPOT										17,076,353,688,000.00	95,948,181,600	489,996,511,600
Total For I2050										17,076,353,688,000.00	95,948,181,600	489,996,511,600
IBG01 On 07/02/2025 Spot Bond					0.00000	99.91300				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.90968				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.46500	6.46500	6.46500	104.15010				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.13070				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.24000	324.54133	2.24000	324.45881				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.58434				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.35382				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.96738				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.20230				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.85488				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.83421				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.32978				0.00	712,545,200	1,502,215,300
Total IBL134 SPOT										0.00	712,545,200	1,502,215,300
Total For IBL134										0.00	712,545,200	1,502,215,300
IBL135 On 22/11/2024 Spot Bond					0.00000	101.13389				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.57049				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.95697				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.88631				0.00	0	31,300,000
Total IBL138 SPOT										0.00	0	31,300,000

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 IBL138										0.00	0	31,300,00
IBL141 On 20/02/2023 Spot Bond					0.00000	101.04052				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.69932				0.00	0	30,900,00
Total IBL145 SPOT										0.00	0	30,900,00
Total For IBL145										0.00	0	30,900,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.50559				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.92520				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.96175				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.01679				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.17257				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.90205				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.02755				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.77933				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.30414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.31373				0.00	0	318,854,50
Total IBL163 SPOT										0.00	0	318,854,50
Total For IBL163										0.00	0	318,854,50
IBL167 On 18/05/2024 Spot Bond					0.00000	101.22375				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.20302				0.00	976,556,000	1,715,008,50
Total IBL168 SPOT										0.00	976,556,000	1,715,008,50
Total For IBL168										0.00	976,556,000	1,715,008,50
IBL177 On 19/07/2024 Spot Bond					0.00000	100.21264				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.21922				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.98456				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.23493				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.79238				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.81811				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.39474				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.22475				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL196 On 08/11/2022 Spot Bond					0.00000	99.88777				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.89701				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.86010				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.90313				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.93272				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.57564				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.99789				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.95328				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.80441				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.90866				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL208 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 IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.13191				0.00	0	1,506,788,50
Total IBL210 SPOT										0.00	0	1,506,788,50
Total For IBL210										0.00	0	1,506,788,50
IBL211 On 21/08/2022 Spot Bond					0.00000	100.97664				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.96273				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.96273				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.96273				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.77445				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.77252				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.69433				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.51146				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.56709				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.60287				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.31373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.17000	107.22850	7.17000	107.20763				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.54000	106.86511	5.54000	106.84898				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.50720				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.11000	105.22016	9.11000	105.19427				0.00	0	355,317,30
Total IDCG06 SPOT										0.00	0	355,317,30
Total For IDCG06										0.00	0	355,317,30
IDCG08 On 13/05/2030 Spot Bond			10.60500	108.91107	10.60500	109.01877				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.70500	108.41025	9.70500	108.38203				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.51637				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.49307				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.19141				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.90439				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.92868				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.83880				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.08166				0.00	0	1,379,900,20
Total IDCG22 SPOT										0.00	0	1,379,900,20
Total For IDCG22										0.00	0	1,379,900,20
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.27188				0.00	0	264,820,20
Total IDCG23 SPOT										0.00	0	264,820,20
Total For IDCG23										0.00	0	264,820,20
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.78946				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.43500	104.11249	8.43500	104.08886				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.51650				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.15347				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.65924				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.99742				0.00	1,100,170,400	2,487,994,60
Total INLV07 SPOT										0.00	1,100,170,400	2,487,994,60
Total For INLV07										0.00	1,100,170,400	2,487,994,60
INLV08 On 12/06/2026 Spot Bond					0.00000	103.61388				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.14544				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.27773				0.00	0	
Total INLV10 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 INLV10									0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.72682			0.00	0	
Total INLV11 SPOT									0.00	0	
Total For INLV11									0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.69974			0.00	0	
Total INLV12 SPOT									0.00	0	
Total For INLV12									0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.69267			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.85876			0.00	0	
Total IPF22 SPOT									0.00	0	
Total For IPF22									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.96810			0.00	0	404,229,40
Total IPF24 SPOT									0.00	0	404,229,40
Total For IPF24									0.00	0	404,229,40
IPF25 On 15/10/2023 Spot Bond					0.00000	100.23319			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.33141			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.35387			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.02393			0.00	0	
Total IPF30 SPOT									0.00	0	
Total For IPF30									0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.34752			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.54285			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.81806			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	101.05207				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.35375				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.82000	196.00719	4.82000	195.94386				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.28347				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.52258				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.72000	197.05717	4.72000	196.99403				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.45971				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.59777				0.00	0	240,000,00
Total IVC140 SPOT										0.00	0	240,000,00
Total For IVC140										0.00	0	240,000,00
IVC145 On 06/06/2023 Spot Bond					0.00000	101.25931				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.38723				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC147 On 21/12/2023 Spot Bond					0.00000	100.98850				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.22729				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	100.85511				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.93694				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.58204				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.40076				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.88021				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.71108	7.40000	102.69059				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.49929				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.54296				0.00	0	
Total IVC190 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 IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.83980	7.23000	101.81999				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.54011				0.00	0	400,000,00
Total IVC198 SPOT										0.00	0	400,000,00
Total For IVC198										0.00	0	400,000,00
IVC200 On 31/08/2022 Spot Bond			7.45000	101.26536	7.45000	101.24519				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.07148				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.38973	3.91012	102.37890				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.30944				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.11686				0.00	0	450,000,00
Total IVC204 SPOT										0.00	0	450,000,00
Total For IVC204										0.00	0	450,000,00
IVC205 On 29/07/2022 Spot Bond					0.00000	100.05994				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	102.60622				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.91305				0.00	0	835,336,90
Total IVC208 SPOT										0.00	0	835,336,90
Total For IVC208										0.00	0	835,336,90
IVC209 On 20/12/2022 Spot Bond					0.00000	100.64221				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.07771				0.00	0	93,200,00

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 IVC210 SPOT										0.00	0	93,200,00
Total For IVC210										0.00	0	93,200,00
IVC211 On 21/02/2023 Spot Bond			6.40000	6.40000	6.40000	101.62958				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.10000	7.10000	7.10000	100.29950				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.03063				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.07890				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	100.52354				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	100.27173	8.45000	100.24906				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.75000	4.75000	4.75000	4.75000				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.88301				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.79221				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.60703				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.51578				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ092 On 15/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.42470				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			4.80000	4.80000	4.80000	99.34676				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			4.85000	4.85000	4.85000	99.05235				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ095 On 12/05/2022 Spot Bond			4.85000	4.85000	4.85000	98.96118				0.00	0	
Total IVZ095 SPOT										0.00	0	
Total For IVZ095										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	200,000,00
Total IVZ096 SPOT										0.00	0	200,000,00
Total For IVZ096										0.00	0	200,000,00
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	100.85907				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.40444				0.00	0	546,145,40
Total KAP012 SPOT										0.00	0	546,145,40
Total For KAP012										0.00	0	546,145,40
KAP013 On 24/05/2022 Spot Bond					0.00000	101.07481				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.22874				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.76282				0.00	0	1,298,810,60
Total KAP015 SPOT										0.00	0	1,298,810,60
Total For KAP015										0.00	0	1,298,810,60
KAP016 On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP016 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 KAP016									0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	100.24767			0.00	0	
Total KAP017 SPOT									0.00	0	
Total For KAP017									0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	100.51252			0.00	0	
Total KAP018 SPOT									0.00	0	
Total For KAP018									0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	100.08044			0.00	0	
Total KAP019 SPOT									0.00	0	
Total For KAP019									0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.81800			0.00	0	
Total KAP020 SPOT									0.00	0	
Total For KAP020									0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.82065			0.00	0	
Total KAP021 SPOT									0.00	0	
Total For KAP021									0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.25234			0.00	0	
Total KAP022 SPOT									0.00	0	
Total For KAP022									0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.96207			0.00	0	
Total KAP023 SPOT									0.00	0	
Total For KAP023									0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.33943			0.00	0	
Total KAP024 SPOT									0.00	0	
Total For KAP024									0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.35264			0.00	0	
Total KAP025 SPOT									0.00	0	
Total For KAP025									0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.63970			0.00	0	197,700,00
Total KAP11 SPOT									0.00	0	197,700,00
Total For KAP11									0.00	0	197,700,00
KW01 On 31/10/2027 Spot Bond			9.18500	118.42643	9.18500	118.39753			0.00	0	
Total KW01 SPOT									0.00	0	
Total For KW01									0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.96000	102.12065	6.96000	102.10173			0.00	0	951,700,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL06 SPOT										0.00	0	951,70
Total For LGL06										0.00	0	951,70
LGL07 On 04/10/2022 Spot Bond					0.00000	101.29605				0.00	0	20,937,20
Total LGL07 SPOT										0.00	0	20,937,20
Total For LGL07										0.00	0	20,937,20
LGL08 On 28/02/2023 Spot Bond					0.00000	101.69886				0.00	0	50,915,30
Total LGL08 SPOT										0.00	0	50,915,30
Total For LGL08										0.00	0	50,915,30
LGL09 On 28/08/2024 Spot Bond					0.00000	103.68993				0.00	1,000,000,000	602,782,20
Total LGL09 SPOT										0.00	1,000,000,000	602,782,20
Total For LGL09										0.00	1,000,000,000	602,782,20
LGL10 On 08/10/2025 Spot Bond					0.00000	101.59860				0.00	354,708,800	969,351,70
Total LGL10 SPOT										0.00	354,708,800	969,351,70
Total For LGL10										0.00	354,708,800	969,351,70
LGL11 On 09/09/2026 Spot Bond					0.00000	101.90789				0.00	0	275,989,00
Total LGL11 SPOT										0.00	0	275,989,00
Total For LGL11										0.00	0	275,989,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.93191				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.13263				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.16171				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.85301				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.67432				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.18914				0.00	0	1,039,048,60
Total MBF068 SPOT										0.00	0	1,039,048,60
Total For MBF068										0.00	0	1,039,048,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06 ¹ On 28/05/2022 Spot Bond					0.00000	100.87058				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 ¹ On 28/05/2024 Spot Bond					0.00000	101.22384				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 ¹ On 17/09/2024 Spot Bond					0.00000	100.78085				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 ³ On 02/11/2022 Spot Bond					0.00000	100.35401				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 ¹ On 23/02/2023 Spot Bond					0.00000	101.03480				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 ¹ On 27/07/2023 Spot Bond					0.00000	100.07159				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 ¹ On 27/09/2023 Spot Bond					0.00000	100.86598				0.00	0	182,721,10
Total MBP045 SPOT										0.00	0	182,721,10
Total For MBP045										0.00	0	182,721,10
MBP04 ¹ On 26/02/2024 Spot Bond					0.00000	100.93534				0.00	0	232,943,00
Total MBP047 SPOT										0.00	0	232,943,00
Total For MBP047										0.00	0	232,943,00
MBP04 ¹ On 27/03/2024 Spot Bond					0.00000	100.95410				0.00	813,841,200	1,715,760,00
Total MBP049 SPOT										0.00	813,841,200	1,715,760,00
Total For MBP049										0.00	813,841,200	1,715,760,00
MBP05 ¹ On 23/08/2022 Spot Bond					0.00000	101.28569				0.00	600,000,000	600,000,00
Total MBP050 SPOT										0.00	600,000,000	600,000,00
Total For MBP050										0.00	600,000,000	600,000,00
MBP05 ¹ On 12/03/2023 Spot Bond					0.00000	101.10260				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 ¹ On 26/03/2024 Spot Bond					0.00000	100.52932				0.00	0	
Total MBP052 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 MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.43500	8.43500	8.43500	110.52904				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.47900	103.59119	6.47900	103.57312				0.00	0	1,140,731,10
Total MMIG05 SPOT										0.00	0	1,140,731,10
Total For MMIG05										0.00	0	1,140,731,10
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.84564				0.00	0	1,000,000,00
Total MMIG06 SPOT										0.00	0	1,000,000,00
Total For MMIG06										0.00	0	1,000,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.81846				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.06656				0.00	0	259,762,10
Total MML01 SPOT										0.00	0	259,762,10
Total For MML01										0.00	0	259,762,10
MML02 On 10/12/2026 Spot Bond			9.08500	104.44113	9.08500	104.41565				0.00	0	12,500,00
Total MML02 SPOT										0.00	0	12,500,00
Total For MML02										0.00	0	12,500,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.38863				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.33500	95.65019	9.33500	94.59413				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.65886				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.83333				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.51149				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.83867				0.00	0	264,818,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN12 SPOT										0.00	0	264,818,70
Total For MTN12										0.00	0	264,818,70
MTN13 On 04/06/2025 Spot Bond					0.00000	102.43465				0.00	0	463,447,50
Total MTN13 SPOT										0.00	0	463,447,50
Total For MTN13										0.00	0	463,447,50
MTN14 On 10/05/2022 Spot Bond					0.00000	99.89428				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.82457				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.96652				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.69552				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.10844				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.57437				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.76835				0.00	0	2,466,000,00
Total MTN20 SPOT										0.00	0	2,466,000,00
Total For MTN20										0.00	0	2,466,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	102.15755				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.18853				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.03000	99.78125	9.03000	99.75690				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN24 On 29/01/2026 Spot Bond					0.00000	100.07617				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.15387				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.76229				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.58161				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.76733				0.00	0	420,012,00
Total MTN28 SPOT										0.00	0	420,012,00
Total For MTN28										0.00	0	420,012,00
MTN29 On 15/03/2027 Spot Bond					0.00000	101.37019				0.00	936,175,600	941,819,90
Total MTN29 SPOT										0.00	936,175,600	941,819,90
Total For MTN29										0.00	936,175,600	941,819,90
MTN30 On 15/09/2028 Spot Bond					0.00000	101.77563				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.51605				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.16264				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.23908				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.23900				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.21988				0.00	0	
Total MWAR07 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 MWAR07									0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.63990			0.00	0	
Total N7B25 SPOT									0.00	0	
Total For N7B25									0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.80764			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.95002			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.08081			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.69000	104.60397	6.69000	104.58496		94,998,000,000.00	14,200,000	18,246,10	
Total NAM01 SPOT								94,998,000,000.00	14,200,000	18,246,10	
Total For NAM01								94,998,000,000.00	14,200,000	18,246,10	
NAM03 On 01/08/2023 Spot Bond			7.05000	106.06577	7.05000	106.04547		0.00	0		
Total NAM03 SPOT								0.00	0		
Total For NAM03								0.00	0		
NAM04 On 01/08/2026 Spot Bond			9.96500	104.48916	9.96500	104.46109		0.00	0	64,940,50	
Total NAM04 SPOT								0.00	0	64,940,50	
Total For NAM04								0.00	0	64,940,50	
NBG01 On 29/04/2022 Spot Bond					0.00000	0.00000		0.00	0		
Total NBG01G SPOT								0.00	0		
Total For NBG01G								0.00	0		
NBG02 On 30/04/2024 Spot Bond					0.00000	100.46584		0.00	0		
Total NBG02G SPOT								0.00	0		
Total For NBG02G								0.00	0		
NBG03 On 30/04/2026 Spot Bond					0.00000	100.05967		0.00	0	264,817,20	
Total NBG03G SPOT								0.00	0	264,817,20	
Total For NBG03G								0.00	0	264,817,20	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.16700		0.00	0		
Total NBG04G SPOT								0.00	0		
Total For NBG04G								0.00	0		
NBG05 On 25/10/2024 Spot Bond					0.00000	100.19051		0.00	0	296,593,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG05G SPOT										0.00	0	296,593,80
Total For NBG05G										0.00	0	296,593,80
NBG06 On 29/07/2028 Spot Bond					0.00000	100.05894				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.76068				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.61500	106.61082	6.61500	106.59196				0.00	0	46,873,30
Total NBK13A SPOT										0.00	0	46,873,30
Total For NBK13A										0.00	0	46,873,30
NBK16 On 12/02/2025 Spot Bond			7.29600	107.39281	7.29600	107.37155				0.00	0	2,347,623,90
Total NBK16A SPOT										0.00	0	2,347,623,90
Total For NBK16A										0.00	0	2,347,623,90
NBK17 On 22/04/2026 Spot Bond			8.43000	105.35660	8.43000	105.33284				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.44500	104.30431	6.44500	104.28599				0.00	0	65,814,20
Total NBK19A SPOT										0.00	0	65,814,20
Total For NBK19A										0.00	0	65,814,20
NBK20 On 01/06/2026 Spot Bond			7.16500	115.49631	7.16500	115.47397				0.00	0	1,753,640,50
Total NBK20A SPOT										0.00	0	1,753,640,50
Total For NBK20A										0.00	0	1,753,640,50
NBK21 On 21/07/2027 Spot Bond			9.07000	109.36591	9.07000	109.33912				0.00	0	940,000,00
Total NBK21A SPOT										0.00	0	940,000,00
Total For NBK21A										0.00	0	940,000,00
NBK22 On 19/11/2022 Spot Bond			5.95000	106.77576	5.95000	106.75846				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.56300	114.43528	7.56300	114.41182				0.00	0	2,300,00
Total NBK23A SPOT										0.00	0	2,300,00
Total For NBK23A										0.00	0	2,300,00
NBK24 On 19/11/2027 Spot Bond			8.60500	115.10642	8.60500	115.07963				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25/On 17/02/2023 Spot Bond			6.25000	6.25000	6.25000	105.54885				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I/On 12/02/2025 Spot Bond					0.00000	103.06708				0.00	0	797,065,50
Total NBK25B SPOT										0.00	0	797,065,50
Total For NBK25B										0.00	0	797,065,50
NBK26/On 10/05/2023 Spot Bond			100.00000	54.97390	100.00000	54.85089				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I/On 22/04/2026 Spot Bond					0.00000	102.48077				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			8.06500	115.79449	8.06500	115.76920				0.00	0	2,772,176,70
Total NBK27A SPOT										0.00	0	2,772,176,70
Total For NBK27A										0.00	0	2,772,176,70
NBK28/On 02/08/2023 Spot Bond			6.00300	107.24979	6.00300	107.23227				0.00	0	316,308,90
Total NBK28A SPOT										0.00	0	316,308,90
Total For NBK28A										0.00	0	316,308,90
NBK29/On 31/07/2026 Spot Bond			8.00500	111.50034	8.00500	111.47618				0.00	0	833,443,40
Total NBK29A SPOT										0.00	0	833,443,40
Total For NBK29A										0.00	0	833,443,40
NBK30/On 20/02/2024 Spot Bond			6.64000	106.85783	6.64000	106.83855				0.00	0	1,100,00
Total NBK30A SPOT										0.00	0	1,100,00
Total For NBK30A										0.00	0	1,100,00
NBK31/On 09/11/2023 Spot Bond			6.17000	104.48714	6.17000	109.16986				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I/On 17/02/2023 Spot Bond					0.00000	102.03674				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I/On 10/05/2023 Spot Bond					0.00000	102.61345				0.00	0	118,372,30
Total NBK35B SPOT										0.00	0	118,372,30
Total For NBK35B										0.00	0	118,372,30
NBK36I/On 10/05/2026 Spot Bond					0.00000	104.94808				0.00	0	
Total NBK36B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.76000	10.76000	10.76000	77.55143				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.57963				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.32485				0.00	0	132,407,60
Total NBK43B SPOT										0.00	0	132,407,60
Total For NBK43B										0.00	0	132,407,60
NBK45I On 15/02/2023 Spot Bond					0.00000	101.58833				0.00	0	222,173,70
Total NBK45B SPOT										0.00	0	222,173,70
Total For NBK45B										0.00	0	222,173,70
NBK46I On 15/08/2025 Spot Bond					0.00000	102.09831				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.43651				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	102.00457				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.08511				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.41012				0.00	0	264,815,60
Total NBK52B SPOT										0.00	0	264,815,60
Total For NBK52B										0.00	0	264,815,60
NBK53I On 21/02/2026 Spot Bond					0.00000	101.77836				0.00	0	264,818,30
Total NBK53B SPOT										0.00	0	264,818,30
Total For NBK53B										0.00	0	264,818,30
NBK54I On 21/02/2029 Spot Bond					0.00000	101.74906				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.21209				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.00001				0.00	0	397,224,40
Total NBKB56 SPOT										0.00	0	397,224,40
Total For NBKB56										0.00	0	397,224,40
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.11664				0.00	0	529,634,00
Total NBKB57 SPOT										0.00	0	529,634,00
Total For NBKB57										0.00	0	529,634,00
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.46678				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.12215				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.21258				0.00	0	42,146,60
Total NBKB60 SPOT										0.00	0	42,146,60
Total For NBKB60										0.00	0	42,146,60
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.20825				0.00	0	397,228,40
Total NBKB61 SPOT										0.00	0	397,228,40
Total For NBKB61										0.00	0	397,228,40
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.24790				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.74084				0.00	0	200,000,00
Total NBKB64 SPOT										0.00	0	200,000,00
Total For NBKB64										0.00	0	200,000,00
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.93000	102.50290	9.93000	102.47591				0.00	0	
Total NCLN83 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71075				0.00	0	219,006,70
Total NCLN84 SPOT										0.00	0	219,006,70
Total For NCLN84										0.00	0	219,006,70
NCLN8 On 20/03/2024 Spot Bond			9.58500	102.78231	9.58500	102.75617				0.00	0	2,050,413,00
Total NCLN85 SPOT										0.00	0	2,050,413,00
Total For NCLN85										0.00	0	2,050,413,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71646				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.72544				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.73685				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.88856				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.88856				0.00	0	370,000,00
Total NDAL03 SPOT										0.00	0	370,000,00
Total For NDAL03										0.00	0	370,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.22360				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.39896				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.32369				0.00	0	1,200,000,00
Total NGL04 SPOT										0.00	0	1,200,000,00
Total For NGL04										0.00	0	1,200,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.95445				0.00	0	600,000,00
Total NGL05 SPOT										0.00	0	600,000,00
Total For NGL05										0.00	0	600,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.14156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.39305				0.00	1,848,342,800	3,188,348,800
Total NGL07 SPOT										0.00	1,848,342,800	3,188,348,800
Total For NGL07										0.00	1,848,342,800	3,188,348,800
NGL08 On 02/07/2025 Spot Bond					0.00000	105.91446				0.00	1,135,095,200	1,971,369,000
Total NGL08 SPOT										0.00	1,135,095,200	1,971,369,000
Total For NGL08										0.00	1,135,095,200	1,971,369,000
NGL09 On 19/06/2026 Spot Bond					0.00000	101.79349				0.00	1,372,363,200	2,315,281,000
Total NGL09 SPOT										0.00	1,372,363,200	2,315,281,000
Total For NGL09										0.00	1,372,363,200	2,315,281,000
NGL10 On 27/12/2026 Spot Bond					0.00000	100.62878				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.49321				0.00	0	283,000,000
Total NGLT1A SPOT										0.00	0	283,000,000
Total For NGLT1A										0.00	0	283,000,000
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.25504				0.00	0	309,500,000
Total NGLT1B SPOT										0.00	0	309,500,000
Total For NGLT1B										0.00	0	309,500,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.33041				0.00	2,000,000,000	1,200,000,000
Total NGT103 SPOT										0.00	2,000,000,000	1,200,000,000
Total For NGT103										0.00	2,000,000,000	1,200,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	104.27552				0.00	0	20,100,000
Total NGT104 SPOT										0.00	0	20,100,000
Total For NGT104										0.00	0	20,100,000
NGT10 On 22/05/2025 Spot Bond					0.00000	104.67173				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	102.43391				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.81565				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 ⁱ On 08/09/2026 Spot Bond					0.00000	105.45011				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 ⁱ On 04/11/2026 Spot Bond					0.00000	99.97773				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 ⁱ On 27/12/2026 Spot Bond					0.00000	100.81487				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 ⁱ On 23/04/2027 Spot Bond					0.00000	100.24201				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.09150				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.62200				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.08995				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.02862				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.52025				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.89770				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.70014				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.58802				0.00	0	6,200,000.00
Total NHM020 SPOT										0.00	0	6,200,000.00

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 NHM020										0.00	0	6,200,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	101.47632				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	228.50813				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.43000	3.43000	3.43000	211.13360				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.99500	2.99500	2.99500	157.01138				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.73500	3.73500	3.73500	114.06591				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.65000	4.65000	4.65000	118.65082				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	156.57821				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	259.67802	3.45000	259.60348				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.90000	2.90000	2.90000	157.40454				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.07500	3.07500	3.07500	215.22529				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.22000	213.60309	3.22000	213.54322				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.76500	91.34072	4.76500	116.96622				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.18246				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.50799				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.88487				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.12844				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.70496				0.00	600,000,000	150,000,000
Total NN022 SPOT										0.00	600,000,000	150,000,000
Total For NN022										0.00	600,000,000	150,000,000
NN023 On 07/11/2025 Spot Bond					0.00000	101.34372				0.00	0	26,900,000
Total NN023 SPOT										0.00	0	26,900,000
Total For NN023										0.00	0	26,900,000
NN026 On 21/11/2025 Spot Bond					0.00000	100.75968				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.14976				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.37840				0.00	0	27,900,000
Total NN034 SPOT										0.00	0	27,900,000
Total For NN034										0.00	0	27,900,000
NN036 On 28/02/2023 Spot Bond					0.00000	100.99094				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN037 On 28/02/2023 Spot Bond					0.00000	130.47043				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.57029				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.18168				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.00663				0.00	0	28,300,00
Total NN040 SPOT										0.00	0	28,300,00
Total For NN040										0.00	0	28,300,00
NN043 On 03/03/2023 Spot Bond					0.00000	162.37244				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.80562				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	162.13652				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	154.88739				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.83449				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	134.98836				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.78036				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	90.63277				0.00	0	
Total NN057 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 NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.82866				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.87531				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.90582				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.24376				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.17530				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.99637				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	101.12880				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.80745				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.79068				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.83527				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.80745				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.33500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.43096				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.25953				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	99.93891				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.40263				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	122.38000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	117.13000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	124.72000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	122.88000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	121.85966				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	118.51949				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.68039				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03 On 01/08/2022 Spot Bond					0.00000	118.51949				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	91.72351				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	96.56628				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	99.97047				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.39610				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	102.84860				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 26/05/2022 Spot Bond					0.00000	100.96156				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07 On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07 On 29/07/2022 Spot Bond					0.00000	100.06151				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07 On 28/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NNF08 On 11/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF080 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	129.35739				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	86.80298				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.15121				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.15321				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.07711				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.89598				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.02325				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.22969				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.18179				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.98180				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.04312				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.01040				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.05000	102.55931	7.05000	102.54016				0.00	0	775,956,00
Total NRA022 SPOT										0.00	0	775,956,00
Total For NRA022										0.00	0	775,956,00
NRA02 On 31/05/2023 Spot Bond			2.45000	206.46583	2.45000	206.41214				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.69500	112.40600	10.69500	112.37383				0.00	0	428,440,50
Total NRA028 SPOT										0.00	0	428,440,50
Total For NRA028										0.00	0	428,440,50
NRA02 On 30/11/2028 Spot Bond			100.00000	17.72686	100.00000	17.68741				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.46698				0.00	0	42,000,00
Total NTC23 SPOT										0.00	0	42,000,00
Total For NTC23										0.00	0	42,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	101.26542				0.00	0	1,100,000,00
Total NTC26 SPOT										0.00	0	1,100,000,00
Total For NTC26										0.00	0	1,100,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.76507				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.77451				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.89539				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC32 On 29/09/2022 Spot Bond					0.00000	100.83338				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	100.07739				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.53900				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.79826				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.79196				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.67800	109.66238	7.67800	109.63993				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.63500	102.96073	6.63500	102.94246				0.00	0	487,167,40
Total OML09 SPOT										0.00	0	487,167,40
Total For OML09										0.00	0	487,167,40
OML10 On 14/09/2025 Spot Bond			8.26000	110.46093	8.26000	110.43663				0.00	0	4,134,019,50
Total OML10 SPOT										0.00	0	4,134,019,50
Total For OML10										0.00	0	4,134,019,50
OML11 On 11/06/2024 Spot Bond					0.00000	100.97441				0.00	811,376,000	1,399,160,10
Total OML11 SPOT										0.00	811,376,000	1,399,160,10
Total For OML11										0.00	811,376,000	1,399,160,10
OML12 On 12/11/2025 Spot Bond					0.00000	102.50542				0.00	584,287,600	1,231,828,80
Total OML12 SPOT										0.00	584,287,600	1,231,828,80
Total For OML12										0.00	584,287,600	1,231,828,80
OML13 On 23/09/2026 Spot Bond					0.00000	100.68334				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.05497				0.00	0	
Total PEP01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.11567				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.71509				0.00	648,096,000	732,340,80
Total PEP03 SPOT										0.00	648,096,000	732,340,80
Total For PEP03										0.00	648,096,000	732,340,80
PEP04 On 05/05/2026 Spot Bond					0.00000	101.06155				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.07348				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.44211				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.10165				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.30000	112.16392	8.18500	112.59773				310,015,842,960,000.00	1,362,652,511,200	1,943,723,204,50
Total R186 SPOT										10,015,842,960,000.00	362,652,511,200	343,723,204,50
Total For R186										10,015,842,960,000.00	362,652,511,200	343,723,204,50
R197 On 07/12/2023 Spot Bond			1.17500	329.78452	1.17000	329.73519				4,727,095,030,000.00	4,023,059,600	35,178,020,30
Total R197 SPOT										4,727,095,030,000.00	4,023,059,600	35,178,020,30
Total For R197										4,727,095,030,000.00	4,023,059,600	35,178,020,30
R202 On 07/12/2033 Spot Bond			3.83000	250.63566	3.83000	250.56116				5,917,536,138,000.00	1,545,048,600	98,754,659,90
Total R202 SPOT										5,917,536,138,000.00	1,545,048,600	98,754,659,90
Total For R202										5,917,536,138,000.00	1,545,048,600	98,754,659,90
R2023 On 28/02/2023 Spot Bond			5.45000	103.18465	5.45000	103.16957				252,595,237,500,000.00	46,347,750,000	343,703,254,00
Total R2023 SPOT										252,595,237,500,000.00	46,347,750,000	343,703,254,00
Total For R2023										252,595,237,500,000.00	46,347,750,000	343,703,254,00
R2030 On 31/01/2030 Spot Bond			10.00000	91.42569	9.85500	92.12079				233,761,421,000,000.00	2,623,376,142,100	1,942,809,852,50
Total R2030 SPOT										233,761,421,000,000.00	2,623,376,142,100	1,942,809,852,50
Total For R2030										233,761,421,000,000.00	2,623,376,142,100	1,942,809,852,50
R2032 On 31/03/2032 Spot Bond			10.39500	87.67681	10.25500	88.43443				731,250,621,136,500.00	358,946,668,700	1,002,975,290,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2032 SPOT									1,250,621,136,500.00	358,946,668,700	002,975,290,90
Total For R2032									1,250,621,136,500.00	358,946,668,700	002,975,290,90
R2035 On 28/02/2035 Spot Bond			10.77500	88.49826	10.63500	89.34948			604,069,764,757,500.00	705,714,131,300	1,175,098,852,80
Total R2035 SPOT									14,069,764,757,500.00	705,714,131,300	175,098,852,80
Total For R2035									14,069,764,757,500.00	705,714,131,300	175,098,852,80
R2037 On 31/01/2037 Spot Bond			10.93000	84.55336	10.78500	85.44711			082,716,884,618,000.00	739,498,342,600	1,209,047,930,00
Total R2037 SPOT									12,716,884,618,000.00	739,498,342,600	209,047,930,00
Total For R2037									12,716,884,618,000.00	739,498,342,600	209,047,930,00
R2040 On 31/01/2040 Spot Bond			11.03000	86.61660	10.88000	87.61459			964,158,616,400,000.00	359,397,880,000	1,500,200,440,00
Total R2040 SPOT									14,158,616,400,000.00	359,397,880,000	500,200,440,00
Total For R2040									14,158,616,400,000.00	359,397,880,000	500,200,440,00
R2044 On 31/01/2044 Spot Bond			11.05000	83.41190	10.90000	84.43187			135,297,165,000,000.00	283,737,300,000	1,408,627,400,00
Total R2044 SPOT									15,297,165,000,000.00	283,737,300,000	408,627,400,00
Total For R2044									15,297,165,000,000.00	283,737,300,000	408,627,400,00
R2048 On 28/02/2048 Spot Bond			10.98000	82.49426	10.83000	83.55004			877,520,162,000,000.00	2,356,786,900,000	1,473,298,600,00
Total R2048 SPOT									17,520,162,000,000.00	356,786,900,000	473,298,600,00
Total For R2048									17,520,162,000,000.00	356,786,900,000	473,298,600,00
R209 On 31/03/2036 Spot Bond			10.74500	68.49336	10.59500	69.29673			957,674,557,700,000.00	89,127,460,000	454,118,814,80
Total R209 SPOT									17,674,557,700,000.00	89,127,460,000	454,118,814,80
Total For R209									17,674,557,700,000.00	89,127,460,000	454,118,814,80
R210 On 31/03/2028 Spot Bond			2.72000	219.46608	2.72000	219.40752			246,764,246,912,000.00	90,722,149,600	206,125,005,20
Total R210 SPOT									16,764,246,912,000.00	90,722,149,600	206,125,005,20
Total For R210									16,764,246,912,000.00	90,722,149,600	206,125,005,20
R213 On 28/02/2031 Spot Bond			10.25500	82.60973	10.10500	83.34281			092,468,990,563,000.00	204,043,782,600	387,607,294,10
Total R213 SPOT									12,468,990,563,000.00	204,043,782,600	387,607,294,10
Total For R213									12,468,990,563,000.00	204,043,782,600	387,607,294,10
R214 On 28/02/2041 Spot Bond			11.02000	65.55728	10.87500	66.36049			161,703,000,000,000.00	377,650,000,000	432,963,130,00
Total R214 SPOT									11,703,000,000,000.00	377,650,000,000	432,963,130,00
Total For R214									11,703,000,000,000.00	377,650,000,000	432,963,130,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.30764			0.00	0	529,461,90
Total RDFB12 SPOT									0.00	0	529,461,90
Total For RDFB12									0.00	0	529,461,90
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.98898			0.00	0	629,000,00
Total RDFB14 SPOT									0.00	0	629,000,00
Total For RDFB14									0.00	0	629,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.03806				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.56072				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.11225				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.71672				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.69260				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.57970				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	101.08750				0.00	0	600,000,00
Total RDFB23 SPOT										0.00	0	600,000,00
Total For RDFB23										0.00	0	600,000,00
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.98746				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.25344				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.28234				0.00	0	1,600,000,00
Total RDFB27 SPOT										0.00	0	1,600,000,00
Total For RDFB27										0.00	0	1,600,000,00
RED13: On 13/05/2026 Spot Bond					0.00000	101.96602				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.80085				0.00	0	
Total RED145 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 RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.26007				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.50192				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.13596				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.10350				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.42548				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.15465				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.41453				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.77633				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.35156				0.00	0	529,638,00
Total RES40 SPOT										0.00	0	529,638,00
Total For RES40										0.00	0	529,638,00
RES41 On 30/11/2022 Spot Bond					0.00000	101.03795				0.00	0	317,678,00
Total RES41 SPOT										0.00	0	317,678,00
Total For RES41										0.00	0	317,678,00
RES49 On 03/08/2023 Spot Bond					0.00000	100.40350				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.67925				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	99.94002				0.00	585,548,800	887,350,700
Total RES52 SPOT										0.00	585,548,800	887,350,700
Total For RES52										0.00	585,548,800	887,350,700
RES53 On 20/09/2025 Spot Bond					0.00000	100.70702				0.00	507,460,000	4,168,638,500
Total RES53 SPOT										0.00	507,460,000	4,168,638,500
Total For RES53										0.00	507,460,000	4,168,638,500
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.85739				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.91407				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.98115				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.14490				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.10000	107.36364	7.10000	107.34306				0.00	0	952,605,200
Total RW23 SPOT										0.00	0	952,605,200
Total For RW23										0.00	0	952,605,200
RW28 On 10/12/2028 Spot Bond			12.30500	94.92567	12.30500	94.89454				0.00	0	9,994,700
Total RW28 SPOT										0.00	0	9,994,700
Total For RW28										0.00	0	9,994,700
RW31 On 30/06/2031 Spot Bond			11.40500	99.61075	11.40500	99.58039				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.13747				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	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
RWL28 On 30/06/2028 Spot Bond			10.53500	99.61464	10.53500	99.58655			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.61000	105.39123	5.61000	105.37510			0.00	0	40,784,80
Total SBK23 SPOT									0.00	0	40,784,80
Total For SBK23									0.00	0	40,784,80
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	99.99996			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	99.99986			0.00	0	2,469,482,50
Total SBN03 SPOT									0.00	0	2,469,482,50
Total For SBN03									0.00	0	2,469,482,50
SBS20 On 15/05/2026 Spot Bond			8.30500	110.58872	8.30500	110.56387		1,316,598,294,000.00	158,530,800	6,580,720,00	
Total SBS20 SPOT								1,316,598,294,000.00	158,530,800	6,580,720,00	
Total For SBS20								1,316,598,294,000.00	158,530,800	6,580,720,00	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.66576			0.00	855,054,800	1,802,659,10
Total SBS21 SPOT									0.00	855,054,800	1,802,659,10
Total For SBS21									0.00	855,054,800	1,802,659,10
SBS27 On 20/02/2024 Spot Bond			7.26000	106.77923	7.26000	106.75820		6,085,549,800,000.00	838,230,000	1,892,766,90	
Total SBS27 SPOT								6,085,549,800,000.00	838,230,000	1,892,766,90	
Total For SBS27								6,085,549,800,000.00	838,230,000	1,892,766,90	
SBS3 On 25/05/2026 Spot Bond			8.29500	103.29396	8.29500	103.27077			0.00	0	6,281,097,20
Total SBS3 SPOT									0.00	0	6,281,097,20
Total For SBS3									0.00	0	6,281,097,20
SBS31 On 12/06/2027 Spot Bond			8.72000	108.14170	8.72000	108.11634		6,001,791,136,000.00	688,278,800	17,948,599,60	
Total SBS31 SPOT								6,001,791,136,000.00	688,278,800	17,948,599,60	
Total For SBS31								6,001,791,136,000.00	688,278,800	17,948,599,60	
SBS34 On 19/09/2024 Spot Bond			7.63500	106.50803	7.63500	106.48634			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.82000	105.43993	7.82000	105.41759			0.00	0	
Total SBS38 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.70000	102.57308	9.70000	102.54625				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.86000	101.87125	5.86000	101.85500				0.00	0	100,00
Total SBS41 SPOT										0.00	0	100,00
Total For SBS41										0.00	0	100,00
SBS42 On 12/11/2025 Spot Bond			8.11000	107.38835	8.11000	107.36477				0.00	0	1,223,701,90
Total SBS42 SPOT										0.00	0	1,223,701,90
Total For SBS42										0.00	0	1,223,701,90
SBS43 On 12/11/2027 Spot Bond			8.84500	108.24990	8.84500	108.22403				0.00	0	5,419,216,70
Total SBS43 SPOT										0.00	0	5,419,216,70
Total For SBS43										0.00	0	5,419,216,70
SBS46 On 15/02/2023 Spot Bond			6.19000	105.63971	6.19000	105.62192				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.91922				0.00	995,141,200	1,498,760,50
Total SBS47 SPOT										0.00	995,141,200	1,498,760,50
Total For SBS47										0.00	995,141,200	1,498,760,50
SBS51 On 31/01/2024 Spot Bond			7.27000	7.27000	7.27000	106.50122				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.49091				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.14310				0.00	4,337,138,800	25,723,884,40
Total SBS53 SPOT										0.00	4,337,138,800	25,723,884,40
Total For SBS53										0.00	4,337,138,800	25,723,884,40
SBS55 On 12/06/2022 Spot Bond					0.00000	100.94242				0.00	962,506,400	1,163,974,80
Total SBS55 SPOT										0.00	962,506,400	1,163,974,80
Total For SBS55										0.00	962,506,400	1,163,974,80
SBS56 On 12/06/2022 Spot Bond			4.69000	103.95406	4.69000	103.94078				0.00	0	1,104,630,20
Total SBS56 SPOT										0.00	0	1,104,630,20
Total For SBS56										0.00	0	1,104,630,20
SBS57 On 12/06/2024 Spot Bond					0.00000	101.85736				0.00	641,290,800	1,351,992,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS57 SPOT										0.00	641,290,800	1,351,992,60
Total For SBS57										0.00	641,290,800	1,351,992,60
SBS58 On 12/06/2027 Spot Bond					0.00000	102.90214				0.00	1,295,054,800	23,544,373,10
Total SBS58 SPOT										0.00	1,295,054,800	23,544,373,10
Total For SBS58										0.00	1,295,054,800	23,544,373,10
SBS60 On 18/01/2023 Spot Bond					0.00000	100.54638				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.29462				0.00	0	129,216,70
Total SBS62 SPOT										0.00	0	129,216,70
Total For SBS62										0.00	0	129,216,70
SBS63 On 31/01/2026 Spot Bond					0.00000	100.78700				0.00	0	793,727,90
Total SBS63 SPOT										0.00	0	793,727,90
Total For SBS63										0.00	0	793,727,90
SBS64 On 31/01/2029 Spot Bond					0.00000	100.66143				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.76542				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.69566				0.00	0	1,478,929,50
Total SBS66 SPOT										0.00	0	1,478,929,50
Total For SBS66										0.00	0	1,478,929,50
SBS67 On 26/06/2029 Spot Bond					0.00000	100.61531				0.00	564,336,400	1,189,754,80
Total SBS67 SPOT										0.00	564,336,400	1,189,754,80
Total For SBS67										0.00	564,336,400	1,189,754,80
SBS68 On 21/11/2024 Spot Bond					0.00000	101.13245				0.00	755,298,000	644,174,60
Total SBS68 SPOT										0.00	755,298,000	644,174,60
Total For SBS68										0.00	755,298,000	644,174,60
SBS69 On 02/12/2034 Spot Bond					0.00000	101.00438				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.82614				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS71 On 02/02/2027 Spot Bond					0.00000	99.74472				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.33791				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.10414				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.10903				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.11440				0.00	100,000,000	50,000,00
Total SBS76 SPOT										0.00	100,000,000	50,000,00
Total For SBS76										0.00	100,000,000	50,000,00
SBSI11 On 07/12/2023 Spot Bond			1.66100	327.37761	1.66100	327.29953				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	227.67563				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.81928				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.51550				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.47414				0.00	0	9,000,00
Total SBT102 SPOT										0.00	0	9,000,00
Total For SBT102										0.00	0	9,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	104.67249				0.00	0	515,900,00
Total SBT103 SPOT										0.00	0	515,900,00
Total For SBT103										0.00	0	515,900,00
SBT104 On 30/09/2025 Spot Bond					0.00000	104.61825				0.00	0	
Total SBT104 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 SBT104										0.00	0	
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	101.14973				0.00	0	600,000,00
Total SBT106 SPOT										0.00	0	600,000,00
Total For SBT106										0.00	0	600,000,00
SBT106 On 08/04/2027 Spot Bond					0.00000	100.69260				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT107 On 13/02/2023 Spot Bond					0.00000	101.35113				0.00	754,158,400	1,265,544,10
Total SBT201 SPOT										0.00	754,158,400	1,265,544,10
Total For SBT201										0.00	754,158,400	1,265,544,10
SBT201 On 03/12/2023 Spot Bond					0.00000	102.25904				0.00	1,274,031,600	2,196,977,00
Total SBT202 SPOT										0.00	1,274,031,600	2,196,977,00
Total For SBT202										0.00	1,274,031,600	2,196,977,00
SBT202 On 03/12/2023 Spot Bond			6.82000	109.60656	6.82000	109.58637				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	99.81246				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	100.98248				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	106.62158				0.00	200,000,000	119,000,00
Total SBT207 SPOT										0.00	200,000,000	119,000,00
Total For SBT207										0.00	200,000,000	119,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	103.33916				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.75944				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.33954				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.18952				0.00	823,608,000	1,228,052,50
Total SLI5 SPOT										0.00	823,608,000	1,228,052,50
Total For SLI5										0.00	823,608,000	1,228,052,50
SLI6 On 16/08/2028 Spot Bond					0.00000	101.22900				0.00	556,188,000	870,121,20
Total SLI6 SPOT										0.00	556,188,000	870,121,20
Total For SLI6										0.00	556,188,000	870,121,20
SLI7 On 16/08/2028 Spot Bond			9.13500	98.40466	9.13500	98.38039				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.24545				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.23499				0.00	0	6,000,00
Total SLRA5 SPOT										0.00	0	6,000,00
Total For SLRA5										0.00	0	6,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.28755				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.27701				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.36122				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.25603				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.36122				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.34015				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.48748				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.29814				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.40331				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.39276				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.14500	104.82989	7.14500	104.80979				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.74533				0.00	0	52,963,30
Total SNT04 SPOT										0.00	0	52,963,30
Total For SNT04										0.00	0	52,963,30
SNT05 On 30/11/2025 Spot Bond					0.00000	101.07844				0.00	177,106,800	915,555,50
Total SNT05 SPOT										0.00	177,106,800	915,555,50
Total For SNT05										0.00	177,106,800	915,555,50
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.99135				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.13473				0.00	498,782,000	1,051,551,50
Total SPDA12 SPOT										0.00	498,782,000	1,051,551,50
Total For SPDA12										0.00	498,782,000	1,051,551,50
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.36226				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.04165				0.00	0	1,948,215,80
Total SPDA14 SPOT										0.00	0	1,948,215,80
Total For SPDA14										0.00	0	1,948,215,80
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.06491				0.00	0	427,990,80
Total SPDA15 SPOT										0.00	0	427,990,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPDA15										0.00	0	427,990,80
SPG00 On 27/09/2023 Spot Bond					0.00000	100.65539				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.78481				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.72525				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.13283				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.48751				0.00	0	500,000,00
Total SPG008 SPOT										0.00	0	500,000,00
Total For SPG008										0.00	0	500,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.40793				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.10693				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.80457				0.00	400,000,000	200,000,00
Total SSA07 SPOT										0.00	400,000,000	200,000,00
Total For SSA07										0.00	400,000,000	200,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.55832				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.16500	3.16500	3.16500	156.31078				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.16000	112.72256	8.16000	112.69780				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.59500	86.00185	9.59500	85.97995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	99.06438				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN029 On 13/10/2023 Spot Bond					0.00000	100.33948				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.85000	104.53453	6.85000	104.51529				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.70000	117.95277	4.70000	117.91486				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	98.74168				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.87221				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			2.20000	2.20000	2.20000	324.65400				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.03441				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	99.99990				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06(On 05/10/2022 Spot Bond					0.00000	100.41392				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	156.82556				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	116.45919				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.10500	4.10500	4.10500	111.42018				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			3.90000	3.90000	3.90000	205.85202				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	101.07010				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	101.05089				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.82615				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.80749				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	101.97559				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.78046				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	100.70742				0.00	0	22,000,00
Total SSN077 SPOT										0.00	0	22,000,00

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 SSN077										0.00	0	22,000,00
SSN077 On 13/07/2023 Spot Bond					0.00000	100.34658				0.00	0	14,000,00
Total SSN078 SPOT										0.00	0	14,000,00
Total For SSN078										0.00	0	14,000,00
SSN078 On 27/08/2024 Spot Bond					0.00000	101.09568				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.89556				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	99.96703				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.70500	4.70500	4.70500	231.13340				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.69878				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	98.34064				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.92191				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.17407				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.96739				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.52000	88.90481	10.52000	88.87963				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.84351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.05000	204.26003	4.05000	204.19824				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			4.88500	227.43846	4.88500	227.36441				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	101.24997				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	100.70908				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/06/2022 Spot Bond					0.00000	100.74050				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.86340				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.34404				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.22301				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.11254				0.00	0	200,000,00
Total SSN139 SPOT										0.00	0	200,000,00
Total For SSN139										0.00	0	200,000,00
SSN14 On 03/11/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	

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 09/11/2023 Spot Bond					0.00000	101.97805				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.97053				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14: On 03/05/2022 Spot Bond					0.00000	101.45405				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14: On 09/05/2022 Spot Bond					0.00000	101.23077				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.97567				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15: On 03/06/2022 Spot Bond					0.00000	100.87188				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SSN15: On 29/06/2022 Spot Bond					0.00000	100.52663				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.48982				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.49070				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.48894				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN15: On 30/06/2022 Spot Bond					0.00000	100.48982				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.44390				0.00	0	
Total SSN157 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 SSN157									0.00	0	
SSN157 On 05/07/2022 Spot Bond					0.00000	100.44549			0.00	0	
Total SSN158 SPOT									0.00	0	
Total For SSN158									0.00	0	
SSN158 On 05/07/2022 Spot Bond					0.00000	100.44549			0.00	0	
Total SSN159 SPOT									0.00	0	
Total For SSN159									0.00	0	
SSN159 On 05/07/2022 Spot Bond					0.00000	100.42997			0.00	0	
Total SSN160 SPOT									0.00	0	
Total For SSN160									0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.31911			0.00	545,008,400	815,825,500
Total SST201 SPOT									0.00	545,008,400	815,825,500
Total For SST201									0.00	545,008,400	815,825,500
STF001 On 01/03/2027 Spot Bond					0.00000	100.30163			0.00	0	
Total STF001 SPOT									0.00	0	
Total For STF001									0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.65000	101.83582	8.65000	101.81226			0.00	0	580,200
Total SZ25 SPOT									0.00	0	580,200
Total For SZ25									0.00	0	580,200
T16OM On 21/08/2022 Spot Bond					0.00000	100.95629			0.00	0	
Total T16OM4 SPOT									0.00	0	
Total For T16OM4									0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.04743			0.00	0	
Total T17A11 SPOT									0.00	0	
Total For T17A11									0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.04355			0.00	0	
Total T17A12 SPOT									0.00	0	
Total For T17A12									0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.09185			0.00	0	1,461,395,600
Total T17A21 SPOT									0.00	0	1,461,395,600
Total For T17A21									0.00	0	1,461,395,600
T17A22 On 21/02/2026 Spot Bond					0.00000	101.07247			0.00	0	
Total T17A22 SPOT									0.00	0	
Total For T17A22									0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.41876	7.21000	101.39891			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.51798	7.72000	101.49674				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.48486				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.59024				0.00	0	1,298,810,60
Total TC002 SPOT										0.00	0	1,298,810,60
Total For TC002										0.00	0	1,298,810,60
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.55609				0.00	0	132,406,50
Total TFS148 SPOT										0.00	0	132,406,50
Total For TFS148										0.00	0	132,406,50
TFS154 On 06/07/2023 Spot Bond					0.00000	100.95711				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.31289				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.51448				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.10308				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.92685				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.43401				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.32869				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS164 On 22/10/2024 Spot Bond					0.00000	100.68496				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.13070				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.25475				0.00	0	234,848,30
Total TFS166 SPOT										0.00	0	234,848,30
Total For TFS166										0.00	0	234,848,30
TFS167 On 27/09/2024 Spot Bond					0.00000	100.51650				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.54089				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.74893				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.92846				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.03315				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.10420				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.12709				0.00	570,036,000	1,201,787,40
Total TH15A2 SPOT										0.00	570,036,000	1,201,787,40
Total For TH15A2										0.00	570,036,000	1,201,787,40
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.41111				0.00	0	
Total TH15A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.08306				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.08432				0.00	612,788,800	1,291,913,800
Total TH15A8 SPOT										0.00	612,788,800	1,291,913,800
Total For TH15A8										0.00	612,788,800	1,291,913,800
TH15A: On 21/11/2022 Spot Bond					0.00000	101.04165				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.17353				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.26604				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.27567				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.26466				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.39936				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.21813				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.22899				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.86510				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.63087				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	101.13318				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	101.64095				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A' On 21/08/2024 Spot Bond			8.49000	101.66751	8.49000	101.64416				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	101.24676				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	101.10177				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	101.05328				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	101.09595				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A' On 21/08/2024 Spot Bond			5.76000	101.13585	5.76000	101.11999				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	101.13862				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	101.41758				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	101.21230				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C On 21/08/2024 Spot Bond					0.00000	101.19873				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.29178				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.26658				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.61535				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.77993				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.68313				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.17904				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.14998				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.24878				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.20423				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.60500				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.53340				0.00	0	
Total TH17D2 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 TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.95629				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.85818				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.55000	102.24484	6.55000	102.22690				0.00	0	264,827,80
Total TL24 SPOT										0.00	0	264,827,80
Total For TL24										0.00	0	264,827,80
TL25 On 04/09/2024 Spot Bond			7.17000	106.64307	7.17000	106.62266				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.71304				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.36457				0.00	0	527,500,00
Total TL27 SPOT										0.00	0	527,500,00
Total For TL27										0.00	0	527,500,00
TL28 On 24/04/2025 Spot Bond			8.65500	101.85638	8.65500	101.83279				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.63725				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.95445				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.46020				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.90506				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.06800	105.18409	7.06800	105.16390				0.00	0	1,279,102,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN23 SPOT										0.00	0	1,279,102,50
Total For TN23										0.00	0	1,279,102,50
TN23/R On 06/11/2023 Spot Bond			100.00000	37.06320	100.00000	36.98027				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.94500	103.47134	8.94500	103.44633				0.00	0	1,749,701,10
Total TN25 SPOT										0.00	0	1,749,701,10
Total For TN25										0.00	0	1,749,701,10
TN25/R On 19/08/2025 Spot Bond			100.00000	17.46464	100.00000	17.42556				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.13500	94.63012	10.13500	99.04094		3,080,229,200,000.00			303,920,000	20,373,920,00
Total TN27 SPOT								3,080,229,200,000.00			303,920,000	20,373,920,00
Total For TN27								3,080,229,200,000.00			303,920,000	20,373,920,00
TN27/R On 14/11/2027 Spot Bond			100.00000	9.73272	100.00000	14.05263				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.78500	99.91315	10.78500	99.89946				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.32500	96.29310	11.32500	96.26411				0.00	0	2,200,000,00
Total TN30 SPOT										0.00	0	2,200,000,00
Total For TN30										0.00	0	2,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.82603	8.00000	115.80120				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.84200	99.55792	11.84200	99.54298				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.09500	90.87220	12.09500	90.84305				0.00	0	620,000,00
Total TN40 SPOT										0.00	0	620,000,00
Total For TN40										0.00	0	620,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.71780	10.75000	100.68899				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNF25 On 14/02/2025 Spot Bond					0.00000	101.63136				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.88559				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.16000	103.28813	5.16000	102.68509				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.65703				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.65132				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.66373				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.68084				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.87550	7.61000	102.78765				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.57365				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.57936				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.86878				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			6.56000	105.52245	6.56000	105.50364				0.00	0	
Total TRA3A4 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 TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.24312				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.57087				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.17416				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.33764				0.00	0	3,000,00
Total TRA4A3 SPOT										0.00	0	3,000,00
Total For TRA4A3										0.00	0	3,000,00
TRA4A: On 13/04/2024 Spot Bond			6.85000	104.77367	6.85000	104.75440				0.00	0	3,000,00
Total TRA4A4 SPOT										0.00	0	3,000,00
Total For TRA4A4										0.00	0	3,000,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.33764				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.48541	8.62000	100.46224				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.45473				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.96696				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.74469				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.71049				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.93255				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.93255				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	99.89383				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	98.09915				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	95.44602				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	95.24455				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	94.60389				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.53843				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.99995				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.59071				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	101.12579				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC40 On 23/05/2022 Spot Bond					0.00000	100.94781				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.86458				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.77704				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	100.34797				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.25522				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.14746				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	46,200,000,00
Total TWC408 SPOT										0.00	0	46,200,000,00
Total For TWC408										0.00	0	46,200,000,00
UG26 On 09/03/2026 Spot Bond			10.48500	104.24879	10.48500	104.21985				0.00	0	8,417,00
Total UG26 SPOT										0.00	0	8,417,00
Total For UG26										0.00	0	8,417,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.20339				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.34018				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.24877				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.38733				0.00	0	
Total UU1A05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For UU1A05									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.40332			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1B0:On 15/05/2026 Spot Bond					0.00000	101.47046			0.00	0	
Total UU1B02 SPOT									0.00	0	
Total For UU1B02									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.67683			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
UU1C0:On 15/05/2026 Spot Bond					0.00000	101.73897			0.00	0	
Total UU1C02 SPOT									0.00	0	
Total For UU1C02									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.41994			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.53300			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.18527			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.20437			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.28157			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.03357			0.00	0	600,000,00
Total VKE17 SPOT									0.00	0	600,000,00
Total For VKE17									0.00	0	600,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	101.32113			0.00	0	1,298,810,60
Total VKE18 SPOT									0.00	0	1,298,810,60
Total For VKE18									0.00	0	1,298,810,60
WHL03 On 02/10/2023 Spot Bond					0.00000	100.85878			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.01e+017	323,931,865,600	572,235,945,600
Total for SPOT :									1.01e+017	323,931,865,600	572,235,945,600
Total Futures									1.01e+017	323,931,943,244	572,237,577,000
Total Options									1 417 410.00	500	154,700
Grand Total:									1.01e+017	323,931,943,744	572,237,731,700