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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/06/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/08/2022	Bond Future			12.23223	74.67133	12.35419	74.09464			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.46678	71.98041	12.59763	71.37893			0.00	0	
ES33	On	02/02/2023	Bond Future			12.69448	73.16741	12.83279	72.54890			0.00	0	
ES33	On	04/05/2023	Bond Future			12.89338	70.74289	13.04892	70.06441			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.60533	72.81302	12.74186	72.08033			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.82082	69.61759	12.96658	68.85792			0.00	0	
ES42	On	02/02/2023	Bond Future			13.02249	70.76742	13.17594	69.98842			0.00	0	
ES42	On	04/05/2023	Bond Future			13.20737	67.82677	13.37724	66.98574			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	04/08/2022	Bond Future			161.97929	161.97929	161.56107	161.56107			0.00	0	7,30
I2025	On	03/11/2022	Bond Future			164.34664	164.34664	163.88557	163.88557			0.00	0	
I2025	On	02/02/2023	Bond Future			165.37056	165.37056	164.88483	164.88483			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	04/05/2023	Bond Future			168.44794	168.44794	167.84170	167.84170			0.00	0	
Total I2025 Future												0.00	0	7,30
Total For I2025												0.00	0	7,30
I2029	On	04/08/2022	Bond Future			119.99949	119.99949	119.96922	119.96922			169,319,280.39	1,411	2,79
I2029	On	03/11/2022	Bond Future			120.50854	120.50854	120.45059	120.45059			0.00	0	
I2029	On	02/02/2023	Bond Future			122.49244	122.49244	122.42120	122.42120			0.00	0	
I2029	On	04/05/2023	Bond Future			123.48850	123.48850	123.33332	123.33332			0.00	0	
Total I2029 Future												169,319,280.39	1,411	2,79
Total For I2029												169,319,280.39	1,411	2,79
I2033	On	04/08/2022	Bond Future			114.18562	114.18562	113.65269	113.65269			164,655,664.04	1,442	7,42
I2033	On	03/11/2022	Bond Future			114.52630	114.52630	113.95989	113.95989			0.00	0	
I2033	On	02/02/2023	Bond Future			116.41152	116.41152	115.82420	115.82420			0.00	0	
I2033	On	04/05/2023	Bond Future			117.20981	117.20981	116.53363	116.53363			0.00	0	
Total I2033 Future												164,655,664.04	1,442	7,42
Total For I2033												164,655,664.04	1,442	7,42
I2038	On	04/08/2022	Bond Future			128.44841	128.44841	128.49635	128.49635			0.00	0	4,10
I2038	On	03/11/2022	Bond Future			130.32595	130.32595	130.34520	130.34520			0.00	0	
I2038	On	02/02/2023	Bond Future			130.58001	130.58001	130.58599	130.58599			0.00	0	
I2038	On	04/05/2023	Bond Future			133.01137	133.01137	132.92885	132.92885			0.00	0	
Total I2038 Future												0.00	0	4,10
Total For I2038												0.00	0	4,10
I2046	On	04/08/2022	Bond Future			117.92528	117.92528	117.52163	117.52163			0.00	0	16,56
I2046	On	03/11/2022	Bond Future			117.69314	117.69314	117.25690	117.25690			0.00	0	1,56
I2046	On	02/02/2023	Bond Future			119.63121	119.63121	119.17585	119.17585			0.00	0	
I2046	On	04/05/2023	Bond Future			119.84270	119.84270	119.29812	119.29812			0.00	0	
Total I2046 Future												0.00	0	18,13
Total For I2046												0.00	0	18,13
I2050	On	04/08/2022	Bond Future			119.08376	119.08376	119.07414	119.07414			0.00	0	11,25
I2050	On	03/11/2022	Bond Future			120.82367	120.82367	120.78711	120.78711			0.00	0	
I2050	On	02/02/2023	Bond Future			120.71195	120.71195	120.66221	120.66221			0.00	0	
I2050	On	04/05/2023	Bond Future			122.95899	122.95899	122.82689	122.82689			0.00	0	
Total I2050 Future												0.00	0	11,25
Total For I2050												0.00	0	11,25
R186	On	04/08/2022	Bond Future			9.00208	106.71985	9.07469	106.45431		4.78	1,067,198.50	10	80,97
R186	On	03/11/2022	Bond Future			9.23337	108.25330	9.31852	107.95979		4.61	0.00	0	11,12
R186	On	02/02/2023	Bond Future			9.44423	104.71705	9.53953	104.40815		4.65	0.00	0	
R186	On	04/05/2023	Bond Future			9.61194	106.64814	9.73893	106.26195		4.49	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												1,067,198.50	10	92,10
R186	On	04/08/2022	Bond Future	6.96	Call			0.03000	0.00003	0,050	5.08	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			8,089.35000	8.08935	7,823,830	5.08	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			9.03000	0.00903	12,640	4.61	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			4,179.59000	4.17959	3,917,660	4.61	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			23.69000	0.02369	32,150	4.65	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			169.45000	0.16945	131,360	5.94	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			3,545.00000	3.54500	3,287,920	4.65	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			24.99000	0.02499	33,870	4.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,508.26000	3.50826	3,251,600	4.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			26.36000	0.02636	35,660	4.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,471.60000	3.47160	3,215,360	4.66	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			2,705.63000	2.70563	2,933,080	5.94	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			150.01000	0.15001	181,750	4.42	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Put			3,981.42000	3.98142	3,719,650	4.42	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			315.77000	0.31577	372,380	4.52	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			3,073.86000	3.07386	2,836,960	4.52	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			323.06000	0.32306	380,650	4.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			3,045.60000	3.04560	2,809,680	4.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			330.47000	0.33047	389,040	4.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			3,017.48000	3.01748	2,782,540	4.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			691.34000	0.69134	790,230	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			2,108.98000	2.10898	1,914,360	4.71	0.00	0	4,30
R186	On	02/02/2023	Bond Future	8.32	Put			4,301.31000	4.30131	4,037,310	4.35	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			264.83000	0.26483	310,440	4.36	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,272.71000	4.27271	4,009,420	4.36	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			270.06000	0.27006	316,360	4.36	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,244.01000	4.24401	3,981,410	4.36	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			259.49000	0.25949	304,390	4.35	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			718.59000	0.71859	826,380	4.42	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,554.79000	3.55479	3,276,390	4.42	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			728.03000	0.72803	836,780	4.42	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			3,532.84000	3.53284	3,255,400	4.42	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			737.54000	0.73754	847,260	4.43	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			3,510.98000	3.51098	3,234,510	4.43	0.00	0	
Total R186 Option												0.00	0	19,42
Total For R186												1,067,198.50	10	111,52
R197	On	04/08/2022	Bond Future			329.43137	329.43137	329.39450	329.39450			0.00	0	8;
R197	On	03/11/2022	Bond Future			334.24497	334.24497	334.13277	334.13277			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R197	On	02/02/2023			331.02281	331.02281	330.87425	330.87425				0.00	0	
R197	On	04/05/2023			337.18805	337.18805	336.81221	336.81221				0.00	0	
Total R197 Future												0.00	0	87
Total For R197												0.00	0	87
R202	On	04/08/2022			247.57416	247.57416	247.34278	247.34278				0.00	0	6,58
R202	On	03/11/2022			251.19186	251.19186	250.90064	250.90064				0.00	0	
R202	On	02/02/2023			250.69230	250.69230	250.37065	250.37065				0.00	0	
R202	On	04/05/2023			255.35831	255.35831	254.86111	254.86111				0.00	0	
Total R202 Future												0.00	0	6,58
Total For R202												0.00	0	6,58
R2023	On	04/08/2022			5.75289	104.50684	5.78857	104.48733		0.55		0.00	0	24,07
R2023	On	03/11/2022			5.69157	102.09201	5.83105	102.04908		0.32		0.00	0	
Total R2023 Future												0.00	0	24,07
R2023	On	04/08/2022	6.03	Call			183.74000	0.18374	196,650	0.67		0.00	0	
R2023	On	04/08/2022	6.03	Put			51.86000	0.05186	45,260	0.67		0.00	0	
R2023	On	04/08/2022	6.04	Call			187.95000	0.18795	200,980	0.67		0.00	0	
R2023	On	04/08/2022	6.04	Put			50.61000	0.05061	44,130	0.67		0.00	0	
R2023	On	04/08/2022	6.05	Call			192.05000	0.19205	205,210	0.67		0.00	0	
R2023	On	04/08/2022	6.05	Put			49.26000	0.04926	42,910	0.67		0.00	0	
R2023	On	03/11/2022	6.27	Call			183.62000	0.18362	214,630	0.40		0.00	0	
R2023	On	03/11/2022	6.27	Put			48.77000	0.04877	36,850	0.40		0.00	0	
R2023	On	03/11/2022	6.25	Call			178.90000	0.17890	209,610	0.40		0.00	0	
R2023	On	03/11/2022	6.25	Put			50.18000	0.05018	37,960	0.40		0.00	0	
R2023	On	03/11/2022	6.26	Call			181.25000	0.18125	212,110	0.40		0.00	0	
R2023	On	03/11/2022	6.26	Put			49.47000	0.04947	37,400	0.40		0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	24,07
R2030	On	04/08/2022			10.49214	87.52156	10.57854	87.11938		7.93		89,884,642.12	1,027	98,07
R2030	On	03/11/2022			10.70277	88.78043	10.79782	88.35265		7.69		525,580,145.60	5,920	19,96
R2030	On	02/02/2023			10.90254	86.21686	11.00456	85.77322		7.74		0.00	0	
R2030	On	04/05/2023			11.07664	87.80929	11.19807	87.29835		7.43		0.00	0	
Total R2030 Future												615,464,787.72	6,947	117,96
R2030	On	04/08/2022	8.30	Call			0.00000	0.00000	0,010	7.46		0.00	0	80
R2030	On	04/08/2022	8.30	Put			11,447.80000	11.44780	11,045,630	7.46		0.00	0	
R2030	On	04/08/2022	9.05	Call			0.95000	0.00095	1,530	7.27		0.00	0	80
R2030	On	04/08/2022	9.05	Put			7,480.25000	7.48025	7,078,650	7.27		0.00	0	
R2030	On	04/08/2022	9.54	Call			24.83000	0.02483	35,700	7.58		0.00	0	
R2030	On	04/08/2022	10.95	Put			510.30000	0.51030	399,780	9.01		0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/08/2022	Bond Future	9.54	Put			5,020.38000	5.02038	4,629,070	7.58	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			26.28000	0.02628	37,690	7.58	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			4,972.01000	4.97201	4,581,240	7.58	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			27.80000	0.02780	39,780	7.59	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			4,923.74000	4.92374	4,533,540	7.59	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			2,212.65000	2.21265	2,504,310	9.01	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			551.90000	0.55190	652,630	7.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,803.28000	3.80328	3,476,230	7.60	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			4,093.89000	4.09389	4,420,680	9.06	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			716.65000	0.71665	615,660	9.06	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			225.17000	0.22517	276,040	7.36	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			5,334.64000	5.33464	4,957,730	7.36	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			540.95000	0.54095	640,200	7.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,839.37000	3.83937	3,510,840	7.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			563.18000	0.56318	665,410	7.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,767.55000	3.76755	3,442,000	7.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			684.13000	0.68413	801,820	7.66	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			3,420.12000	3.42012	3,110,030	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put			8,977.51000	8.97751	8,555,540	7.22	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,866.27000	5.86627	5,492,360	7.33	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			53.10000	0.05310	66,170	7.26	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			10,273.86000	10.27386	9,843,290	7.26	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			86.87000	0.08687	107,030	7.23	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			9,166.71000	9.16671	8,743,230	7.23	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			94.35000	0.09435	116,020	7.22	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.94	Put			5,291.20000	5.29120	4,933,520	7.42	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			120.29000	0.12029	147,030	7.21	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,416.50000	8.41650	7,999,600	7.21	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			301.09000	0.30109	358,230	7.26	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			6,389.39000	6.38939	6,002,890	7.26	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			390.06000	0.39006	459,790	7.33	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			5,033.69000	5.03369	4,684,140	7.47	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			397.61000	0.39761	468,380	7.34	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			5,826.95000	5.82695	5,454,080	7.34	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			420.93000	0.42093	494,820	7.36	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.83	Put			5,709.84000	5.70984	5,340,090	7.36	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			514.85000	0.51485	600,810	7.42	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,939.91000	1.93991	1,746,830	8.28	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.99	Call			562.09000	0.56209	653,840	7.45	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			5,106.66000	5.10666	4,754,770	7.45	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	10.00	Call		571.89000	0.57189	664,820	7.46	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		5,070.20000	5.07020	4,719,490	7.46	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		581.62000	0.58162	675,710	7.47	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call		2,507.86000	2.50786	2,753,190	8.24	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		2,009.36000	2.00936	1,811,050	8.24	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		2,610.28000	2.61028	2,860,840	8.28	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		431.41000	0.43141	512,090	6.86	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.78	Put		6,647.29000	6.64729	6,217,030	6.86	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		122.27000	0.12227	150,920	6.80	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		9,856.84000	9.85684	9,374,550	6.80	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		1,259.89000	1.25989	1,432,960	7.31	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		4,163.22000	4.16322	3,825,350	7.31	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		315.29000	0.31529	378,180	6.83	0.00	0	10
R2030	On	04/05/2023	Bond Future	9.58	Put		7,453.25000	7.45325	7,005,200	6.83	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		0.00000	0.00000	433,110	6.84	216,555.00	500	50
R2030	On	04/05/2023	Bond Future	9.67	Put		0.00000	0.00000	6,643,750	6.84	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		2,879.70000	2.87970	3,165,390	7.86	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		2,287.40000	2.28740	2,062,150	7.86	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.00	Call		618.79000	0.61879	724,140	7.00	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.00	Put		5,833.71000	5.83371	5,428,120	7.00	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call		0.00000	0.00000	1,273,580	7.25	636,790.00	500	50
R2030	On	04/05/2023	Bond Future	10.42	Put		0.00000	0.00000	4,104,670	7.25	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Call		0.00000	0.00000	6,624,660	9.02	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		0.00000	0.00000	871,350	9.02	435,675.00	500	50
R2030	On	04/05/2023	Bond Future	10.53	Call		1,274.79000	1.27479	1,449,240	7.32	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		4,134.40000	4.13440	3,797,910	7.32	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		1,289.81000	1.28981	1,465,630	7.32	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		4,105.73000	4.10573	3,770,610	7.32	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		3,606.72000	3.60672	3,926,290	8.13	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,861.15000	1.86115	1,669,780	8.13	0.00	0	40
R2030	On	04/05/2023	Bond Future	12.04	Call		4,807.01000	4.80701	5,169,840	8.55	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,368.72000	1.36872	1,220,610	8.55	0.00	0	1,00
Total R2030 Option											1,289,020.00	1,500	10,50
Total For R2030											616,753,807.72	8,447	128,54
R2032	On	04/08/2022	Bond Future			10.93128	87.21744	11.03188	86.69300	8.91	283,369,462.56	3,249	82,50
R2032	On	03/11/2022	Bond Future			11.13469	84.32067	11.24359	83.76946	9.00	308,866,614.21	3,663	86,10
R2032	On	02/02/2023	Bond Future			11.32434	85.69147	11.43988	85.12292	8.64	0.00	0	
R2032	On	04/05/2023	Bond Future			11.48750	83.11391	11.62029	82.47768	8.67	0.00	0	
Total R2032 Future											592,236,076.77	6,912	168,60

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	8.97	Call		0.01000	0.00001	0,020	7.94	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		11,682.54000	11.68254	11,158,110	7.94	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call		0.24000	0.00024	0,460	7.77	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put		9,076.39000	9.07639	8,552,170	7.77	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		3.36000	0.00336	5,830	7.97	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put		5,073.60000	5.07360	4,571,430	8.42	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		74.44000	0.07444	109,220	8.57	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,546.11000	4.54611	4,056,450	8.57	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,442.91000	4.44291	3,956,240	8.60	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call		269.76000	0.26976	365,660	8.91	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put		3,092.92000	3.09292	2,664,380	8.91	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call		6.18000	0.00618	10,400	8.05	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put		6,741.36000	6.74136	6,221,140	8.05	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call		43.15000	0.04315	65,420	8.42	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put		1,335.02000	1.33502	1,070,940	9.57	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call		3,249.48000	3.24948	3,676,230	10.49	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		368.57000	0.36857	270,880	10.49	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call		78.36000	0.07836	114,610	8.59	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,494.41000	4.49441	4,006,220	8.59	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		82.43000	0.08243	120,200	8.60	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put		7,200.44000	7.20044	6,678,470	7.97	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		4,473.51000	4.47351	4,946,130	10.77	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		173.35000	0.17335	121,530	10.77	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call		527.04000	0.52704	683,080	9.13	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put		2,273.92000	2.27392	1,905,520	9.13	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.00	Call		1,169.30000	1.16930	1,429,660	9.57	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		195.07000	0.19507	251,780	8.32	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		6,179.93000	6.17993	5,685,430	8.32	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call		13.02000	0.01302	18,710	7.98	0.00	0	10
R2032	On	03/11/2022	Bond Future	9.31	Put		10,569.56000	10.56956	10,024,040	7.98	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call		15.46000	0.01546	22,100	7.97	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.36	Put		10,277.33000	10.27733	9,732,760	7.97	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		533.68000	0.53368	654,350	8.77	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		4,450.20000	4.45020	4,019,660	8.77	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call		21.61000	0.02161	30,600	7.95	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put		9,697.80000	9.69780	9,155,580	7.95	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call		103.64000	0.10364	138,050	8.08	0.00	0	70
R2032	On	03/11/2022	Bond Future	9.92	Put		7,147.13000	7.14713	6,630,330	8.08	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		776.28000	0.77628	933,920	8.93	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put		3,735.31000	3.73531	3,341,740	8.93	0.00	0	

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	10.16	Call			226.95000	0.22695	290,680	8.39	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			5,935.97000	5.93597	5,448,490	8.39	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.21	Call			262.50000	0.26250	333,740	8.45	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Put			5,696.80000	5.69680	5,216,830	8.45	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Call			5,661.36000	5.66136	6,118,700	11.08	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			559.00000	0.55900	465,130	11.08	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.56	Call			620.98000	0.62098	755,600	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			4,163.47000	4.16347	3,746,880	8.83	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call			761.17000	0.76117	916,660	8.92	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			3,773.02000	3.77302	3,377,300	8.92	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			2,925.54000	2.92554	3,275,350	10.01	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,400.48000	1.40048	1,199,080	10.01	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.16	Put			6,928.69000	6.92869	6,435,420	7.92	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Call			46.02000	0.04602	60,510	7.77	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put			11,419.57000	11.41957	10,865,510	7.77	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			5,900.09000	5.90009	5,439,980	8.14	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			68.59000	0.06859	89,120	7.77	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			10,518.39000	10.51839	9,970,370	7.77	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			189.46000	0.18946	238,240	7.76	0.00	0	78
R2032	On	02/02/2023	Bond Future	9.92	Put			8,104.40000	8.10440	7,584,630	7.76	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			328.53000	0.32853	403,810	7.92	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			4,775.50000	4.77550	4,362,170	8.39	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			375.97000	0.37597	459,310	7.98	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			6,651.38000	6.65138	6,166,170	7.98	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			525.77000	0.52577	632,650	8.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,942.79000	5.94279	5,481,120	8.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			536.35000	0.53635	644,790	8.14	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			747.22000	0.74722	646,050	10.69	0.00	0	78
R2032	On	02/02/2023	Bond Future	10.40	Call			546.89000	0.54689	656,880	8.15	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,857.39000	5.85739	5,398,830	8.15	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			661.79000	0.66179	787,980	8.25	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,442.21000	5.44221	4,999,850	8.25	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.67	Call			886.51000	0.88651	1,041,730	8.39	0.00	0	78
R2032	On	02/02/2023	Bond Future	11.69	Call			3,169.75000	3.16975	3,510,240	9.33	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,956.67000	1.95667	1,728,610	9.33	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,635.63000	3.63563	3,999,560	9.51	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,706.49000	1.70649	1,501,870	9.51	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			6,843.51000	6.84351	7,310,890	10.69	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,285.86000	1.28586	1,491,200	8.59	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,918.03000	4.91803	4,487,140	8.59	0.00	0	

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	10.89	Call			1,302.17000	1.30217	1,509,260	8.60	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			4,883.87000	4.88387	4,454,730	8.60	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,269.95000	1.26995	1,473,560	8.59	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			4,952.63000	4.95263	4,520,010	8.59	0.00	0	
Total R2032 Option												0.00	0	29,96
Total For R2032												592,236,076.77	6,912	198,65
R2035	On	04/08/2022	Bond Future			11.21356	88.36312	11.32884	87.68737		10.03	0.00	0	131,44
R2035	On	03/11/2022	Bond Future			11.40413	85.14780	11.52757	84.44310		10.13	0.00	0	3,02
R2035	On	02/02/2023	Bond Future			11.58542	86.53123	11.71567	85.80659		9.68	0.00	0	
R2035	On	04/05/2023	Bond Future			11.73425	83.62969	11.88035	82.83482		9.73	0.00	0	
Total R2035 Future												0.00	0	134,46
R2035	On	04/08/2022	Bond Future	9.53	Call			0.07000	0.00007	0,150	8.73	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			11,495.40000	11.49540	10,819,730	8.73	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			0.88000	0.00088	1,800	8.74	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			9,362.39000	9.36239	8,687,560	8.74	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			106.22000	0.10622	161,770	9.76	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put			3,845.54000	3.84554	3,277,720	10.01	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			214.07000	0.21407	144,940	12.18	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			173.03000	0.17303	254,730	9.89	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,329.63000	4.32963	3,735,580	9.89	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			239.11000	0.23911	343,920	9.99	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			3,898.06000	3.89806	3,327,120	9.99	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			248.52000	0.24852	356,450	10.01	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			4,953.69000	4.95369	4,333,490	9.76	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			258.27000	0.25827	369,390	10.02	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			3,793.43000	3.79343	3,228,800	10.02	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			896.39000	0.89639	1,163,050	10.57	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			2,066.86000	2.06686	1,657,770	10.57	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			4,970.42000	4.97042	5,577,040	12.18	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			370.43000	0.37043	480,030	9.61	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			6,069.06000	6.06906	5,473,960	9.61	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Call			1,233.58000	1.23358	1,489,800	10.27	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			3,534.24000	3.53424	3,085,760	10.27	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			28.11000	0.02811	41,760	8.78	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put			10,585.28000	10.58528	9,894,230	8.78	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			162.26000	0.16226	220,690	9.19	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			7,568.08000	7.56808	6,921,810	9.19	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			6,771.62000	6.77162	7,367,100	12.73	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			587.06000	0.58706	477,840	12.73	0.00	0	1,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022	Bond Future	10.99	Call			956.41000	0.95641	1,172,570	10.12	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			4,088.95000	4.08895	3,600,410	10.12	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			1,069.70000	1.06970	1,302,860	10.18	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put			3,844.31000	3.84431	3,372,770	10.18	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call			1,254.90000	1.25490	1,514,020	10.28	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,496.58000	3.49658	3,051,000	10.28	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			1,276.65000	1.27665	1,538,680	10.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,459.40000	3.45940	3,016,730	10.29	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			11,400.88000	11.40088	10,706,940	8.59	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			98.64000	0.09864	132,050	8.59	0.00	0	40
R2035	On	02/02/2023	Bond Future	9.89	Put			11,145.22000	11.14522	10,453,990	8.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,038.84000	7.03884	6,440,680	9.03	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			570.35000	0.57035	704,810	9.08	0.00	0	40
R2035	On	02/02/2023	Bond Future	10.64	Put			6,838.79000	6.83879	6,248,610	9.08	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			80.87000	0.08087	109,040	8.59	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			11,658.33000	11.65833	10,961,860	8.59	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			89.38000	0.08938	120,080	8.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			5,799.40000	5.79940	5,256,030	9.33	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			882.20000	0.88220	1,065,700	9.34	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			5,754.54000	5.75454	5,213,400	9.34	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			257.56000	0.25756	331,720	8.66	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			8,648.38000	8.64838	7,997,900	8.66	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			524.37000	0.52437	650,850	9.03	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Put			4,984.95000	4.98495	4,485,010	9.51	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,201.54000	1.20154	1,428,570	9.52	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			4,944.02000	4.94402	4,446,410	9.52	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.66	Call			594.43000	0.59443	732,960	9.11	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			6,740.22000	6.74022	6,154,110	9.11	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			867.01000	0.86701	1,048,280	9.33	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			2,197.78000	2.19778	1,913,120	10.53	0.00	0	40
R2035	On	02/02/2023	Bond Future	13.22	Call			8,478.52000	8.47852	9,092,240	12.37	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			733.76000	0.73376	622,840	12.37	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.88	Call			897.57000	0.89757	1,083,300	9.35	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			5,709.92000	5.70992	5,171,010	9.35	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,183.52000	1.18352	1,408,220	9.51	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.94	Call			3,504.78000	3.50478	3,936,580	10.47	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			2,277.89000	2.27789	1,985,050	10.47	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			3,640.66000	3.64066	4,080,640	10.53	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			0.00000	0.00000	582,530	9.03	291,265.00	500	50
R2035	On	04/05/2023	Bond Future	10.42	Put			0.00000	0.00000	8,254,950	9.03	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	10.60	Call			648.37000	0.64837	795,450	9.20	0.00	0	40
R2035	On	04/05/2023	Bond Future	10.60	Put			8,006.65000	8.00665	7,358,860	9.20	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			1,555.87000	1.55587	1,827,730	9.69	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			5,353.43000	5.35343	4,830,420	9.69	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			1,574.99000	1.57499	1,849,070	9.70	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			5,314.93000	5.31493	4,794,140	9.70	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			153.87000	0.15387	201,160	8.79	0.00	0	40
R2035	On	04/05/2023	Bond Future	9.85	Put			12,263.57000	12.26357	11,515,990	8.79	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call			5,129.33000	5.12933	5,661,870	11.08	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			2,081.87000	2.08187	1,819,540	11.08	0.00	0	40
R2035	On	04/05/2023	Bond Future	13.18	Call			0.00000	0.00000	8,459,960	12.05	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			0.00000	0.00000	1,056,500	12.05	528,250.00	500	50
R2035	On	04/05/2023	Bond Future	11.17	Call			0.00000	0.00000	1,764,280	9.67	882,140.00	500	50
R2035	On	04/05/2023	Bond Future	11.17	Put			0.00000	0.00000	4,940,170	9.67	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			1,594.25000	1.59425	1,870,550	9.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			5,276.62000	5.27662	4,758,050	9.71	0.00	0	
Total R2035 Option												1,701,655.00	1,500	14,85
Total For R2035												1,701,655.00	1,500	149,36
R2037	On	04/08/2022	Bond Future			11.41311	79.82116	11.53351	79.11337		11.26	7,104,083.24	89	135,08
R2037	On	03/11/2022	Bond Future			11.59277	80.96953	11.72108	80.23350		10.84	0.00	0	2,00
R2037	On	02/02/2023	Bond Future			11.76354	78.02904	11.89852	77.27307		10.94	0.00	0	
R2037	On	04/05/2023	Bond Future			11.91287	79.47178	12.06304	78.64836		10.47	0.00	0	
Total R2037 Future												7,104,083.24	89	137,05
R2037	On	04/08/2022	Bond Future	10.10	Call			1.51000	0.00151	3,100	9.82	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put			9,078.26000	9.07826	8,372,060	9.82	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			212.41000	0.21241	313,310	11.11	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			4,107.61000	4.10761	3,500,720	11.11	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			221.05000	0.22105	325,060	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			2,561.77000	2.56177	2,078,490	11.56	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			1,121.81000	1.12181	1,443,630	11.96	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			1,788.85000	1.78885	1,402,880	11.96	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.90	Put			4,053.56000	4.05356	3,449,780	11.12	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.95	Call			3,006.64000	3.00664	3,539,440	13.07	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			629.40000	0.62940	454,410	13.07	0.00	0	1,0!
R2037	On	04/08/2022	Bond Future	10.91	Call			229.94000	0.22994	337,130	11.13	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			3,999.83000	3.99983	3,399,230	11.13	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			638.35000	0.63835	862,860	11.56	0.00	0	1,0!
R2037	On	03/11/2022	Bond Future	11.30	Call			1,201.81000	1.20181	1,464,340	10.90	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,656.38000	3.65638	3,182,880	10.90	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 Interr
R2037	On	03/11/2022	Bond Future	11.31	Call		1,223.04000	1.22304	1,488,600	10.91	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,618.00000	3.61800	3,147,530	10.91	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,244.32000	1.24432	1,512,890	10.92	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		3,579.74000	3.57974	3,112,280	10.92	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		5,832.31000	5.83231	5,269,260	10.47	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		861.39000	0.86139	1,049,660	10.45	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		5,923.72000	5.92372	5,356,020	10.45	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		876.70000	0.87670	1,067,300	10.46	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		5,877.99000	5.87799	5,312,620	10.46	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		891.99000	0.89199	1,084,910	10.47	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,474.35000	1.47435	1,744,070	10.33	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		5,679.90000	5.67990	5,126,200	10.33	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		1,437.72000	1.43772	1,702,900	10.32	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		5,761.13000	5.76113	5,202,890	10.32	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		1,455.83000	1.45583	1,723,270	10.33	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		5,720.28000	5.72028	5,164,300	10.33	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											7,104,083.24	89	139,34
R2040	On	04/08/2022	Bond Future			11.50967	81.51906	11.64008	80.69851	11.91	407,595.30	5	125,18
R2040	On	03/11/2022	Bond Future			11.68369	82.69185	11.82225	81.84106	11.47	0.00	0	3,96
R2040	On	02/02/2023	Bond Future			11.84913	79.52911	11.99468	78.65638	11.60	0.00	0	
R2040	On	04/05/2023	Bond Future			11.99362	81.00000	12.15424	80.05668	11.11	0.00	0	
Total R2040 Future											407,595.30	5	129,14
R2040	On	04/08/2022	Bond Future	9.70	Call		0.03000	0.00003	0,080	10.56	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		13,703.11000	13.70311	12,882,610	10.56	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		48.84000	0.04884	85,040	10.91	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		6,271.98000	6.27198	5,487,630	10.91	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		250.72000	0.25072	380,540	11.58	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		439.13000	0.43913	298,250	13.93	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put		4,205.89000	4.20589	3,515,160	11.58	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		260.80000	0.26080	394,510	11.60	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,148.69000	4.14869	3,461,850	11.60	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		271.16000	0.27116	408,840	11.61	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		4,091.86000	4.09186	3,408,990	11.61	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		4,049.52000	4.04952	4,729,190	13.93	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		268.70000	0.26870	367,140	10.67	0.00	0	1,16
R2040	On	03/11/2022	Bond Future	10.70	Put		7,593.61000	7.59361	6,841,260	10.67	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		359.89000	0.35989	482,520	10.84	723,780.00	1,500	1,56
R2040	On	03/11/2022	Bond Future	10.80	Put		6,990.13000	6.99013	6,261,970	10.84	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022	Bond Future	11.20	Call		917.51000	0.91751	1,158,150	11.41	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put		4,853.69000	4.85369	4,243,540	11.41	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		1,303.39000	1.30339	1,608,110	11.64	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		4,005.73000	4.00573	3,459,660	11.64	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,325.97000	1.32597	1,634,130	11.66	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,964.17000	3.96417	3,421,540	11.66	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,348.97000	1.34897	1,660,590	11.67	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,923.10000	3.92310	3,383,930	11.67	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		1,565.27000	1.56527	1,908,060	11.78	2,862,090.00	1,500	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put		3,566.33000	3.56633	3,058,330	11.78	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		5,233.32000	5.23332	5,870,610	13.68	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		1,158.94000	1.15894	945,440	13.68	0.00	0	1,10
R2040	On	02/02/2023	Bond Future	10.18	Put		12,186.24000	12.18624	11,357,330	10.28	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Put		11,972.74000	11.97274	11,146,600	10.28	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		666.60000	0.66660	838,590	10.93	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,420.34000	7.42034	6,719,600	10.93	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		707.72000	0.70772	887,240	10.97	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.96	Put		7,258.91000	7.25891	6,565,700	10.97	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		116.83000	0.11683	160,650	10.28	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,532.93000	6.53293	5,875,920	11.15	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		933.29000	0.93329	1,151,660	11.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,482.84000	6.48284	5,828,480	11.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		949.79000	0.94979	1,170,840	11.18	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,433.22000	6.43322	5,781,540	11.18	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		125.60000	0.12560	172,190	10.28	0.00	0	40
R2040	On	02/02/2023	Bond Future	12.24	Call		3,915.19000	3.91519	4,443,750	12.64	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,478.24000	2.47824	2,134,070	12.64	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		4,024.07000	4.02407	4,559,740	12.69	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,414.27000	2.41427	2,077,210	12.69	0.00	0	40
R2040	On	02/02/2023	Bond Future	11.10	Call		917.17000	0.91717	1,132,890	11.15	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		189.55000	0.18955	252,270	10.00	0.00	0	40
R2040	On	04/05/2023	Bond Future	10.17	Put		13,225.67000	13.22567	12,345,070	10.00	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		0.00000	0.00000	675,560	10.12	337,780.00	500	50
R2040	On	04/05/2023	Bond Future	10.73	Put		0.00000	0.00000	8,765,600	10.12	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		748.06000	0.74806	933,850	10.31	0.00	0	40
R2040	On	04/05/2023	Bond Future	10.92	Put		8,484.61000	8.48461	7,727,080	10.31	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,561.95000	1.56195	1,871,870	10.82	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,089.02000	6.08902	5,455,620	10.82	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		1,582.09000	1.58209	1,894,670	10.83	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		6,045.61000	6.04561	5,414,870	10.83	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	11.43	Call			1,602.38000	1.60238	1,917,620	10.84	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			6,002.44000	6.00244	5,374,360	10.84	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call			0.00000	0.00000	2,035,020	10.88	1,017,510.00	500	50
R2040	On	04/05/2023	Bond Future	11.48	Put			0.00000	0.00000	5,175,580	10.88	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call			5,668.29000	5.66829	6,312,870	12.39	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			2,159.03000	2.15903	1,860,290	12.39	0.00	0	40
R2040	On	04/05/2023	Bond Future	13.45	Call			0.00000	0.00000	9,072,300	13.42	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put			0.00000	0.00000	1,135,680	13.42	567,840.00	500	50
Total R2040 Option												5,509,000.00	4,500	11,500
Total For R2040												5,916,595.30	4,505	140,720
R2044	On	04/08/2022	Bond Future			11.53955	78.23101	11.67474	77.37088		12.62	905,523,940.75	11,575	83,500
R2044	On	03/11/2022	Bond Future			11.70521	79.35653	11.84856	78.46638		12.16	0.00	0	
R2044	On	02/02/2023	Bond Future			11.86248	76.26477	12.01290	75.35239		12.31	0.00	0	
R2044	On	04/05/2023	Bond Future			11.99948	77.67547	12.16460	76.69402		11.80	0.00	0	
Total R2044 Future												905,523,940.75	11,575	83,500
R2044	On	04/08/2022	Bond Future	11.08	Call			276.27000	0.27627	421,570	12.36	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			4,183.92000	4.18392	3,469,090	12.36	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			287.04000	0.28704	436,540	12.37	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			4,126.27000	4.12627	3,415,640	12.37	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			298.19000	0.29819	451,970	12.39	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			4,069.10000	4.06910	3,362,750	12.39	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			152.85000	0.15285	221,240	10.64	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	10.60	Put			8,531.52000	8.53152	7,709,760	10.64	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			1,030.37000	1.03037	1,306,010	11.90	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	11.30	Put			4,533.48000	4.53348	3,918,970	11.90	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			1,218.45000	1.21845	1,526,760	12.02	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			4,128.53000	4.12853	3,546,690	12.02	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			1,240.58000	1.24058	1,552,560	12.03	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			4,085.22000	4.08522	3,507,050	12.03	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			1,262.96000	1.26296	1,578,610	12.05	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			4,042.25000	4.04225	3,467,750	12.05	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			6,542.85000	6.54285	5,864,390	11.90	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			994.99000	0.99499	1,231,730	11.91	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			6,492.20000	6.49220	5,816,560	11.91	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			1,012.13000	1.01213	1,251,700	11.92	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			6,441.83000	6.44183	5,769,020	11.92	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			978.04000	0.97804	1,211,960	11.90	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call			1,576.91000	1.57691	1,898,850	11.49	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			6,245.49000	6.24549	5,585,980	11.49	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/05/2023	Bond Future	11.42	Call			1,597.41000	1.59741	1,922,140	11.50	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			6,200.95000	6.20095	5,544,230	11.50	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			1,618.07000	1.61807	1,945,580	11.51	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			6,156.66000	6.15666	5,502,720	11.51	0.00	0	
Total R2044 Option												0.00	0	3,20
Total For R2044												905,523,940.75	11,575	86,78
R2048	On	04/08/2022	Bond Future			11.48315	81.43367	11.60757	80.62183		12.42	0.00	0	200,34
R2048	On	03/11/2022	Bond Future			11.64709	78.18190	11.77930	77.34082		12.61	0.00	0	
R2048	On	02/02/2023	Bond Future			11.80254	79.45233	11.94143	78.58982		12.09	0.00	0	
R2048	On	04/05/2023	Bond Future			11.92984	76.48406	12.08267	75.55362		12.25	0.00	0	
Total R2048 Future												0.00	0	200,34
R2048	On	04/08/2022	Bond Future	9.70	Call			0.03000	0.00003	0,080	11.00	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			14,319.71000	14.31971	13,507,920	11.00	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			1.67000	0.00167	3,520	10.71	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			10,147.07000	10.14707	9,337,080	10.71	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			3.64000	0.00364	7,350	10.76	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.40	Put			8,574.18000	8.57418	7,769,820	10.91	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			166.40000	0.16640	257,020	11.80	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			4,992.86000	4.99286	4,271,640	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			238.54000	0.23854	357,600	11.98	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			4,492.97000	4.49297	3,800,190	11.98	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Put			9,353.16000	9.35316	8,545,030	10.76	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			248.95000	0.24895	371,860	12.01	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			4,432.37000	4.43237	3,743,440	12.01	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			259.62000	0.25962	386,440	12.03	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put			4,372.13000	4.37213	3,687,110	12.03	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			8.13000	0.00813	15,610	10.91	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			1,260.56000	1.26056	1,548,180	12.69	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			4,322.35000	4.32235	3,768,890	12.69	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			1,283.12000	1.28312	1,574,150	12.71	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			4,277.41000	4.27741	3,727,360	12.71	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			1,238.07000	1.23807	1,522,270	12.68	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			4,367.46000	4.36746	3,810,580	12.68	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			6,750.15000	6.75015	6,101,990	11.59	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			980.83000	0.98083	1,197,860	11.60	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			6,697.34000	6.69734	6,051,860	11.60	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			998.04000	0.99804	1,217,740	11.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			6,644.65000	6.64465	6,001,840	11.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			963.62000	0.96362	1,177,970	11.59	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/05/2023	Bond Future	11.33	Call		1,653.37000	1.65337	1,959,550	12.09	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,443.29000	6.44329	5,819,030	12.09	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		1,674.52000	1.67452	1,983,320	12.10	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,397.26000	6.39726	5,775,620	12.10	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		1,695.56000	1.69556	2,006,970	12.11	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		6,351.21000	6.35121	5,732,180	12.11	0.00	0	
Total R2048 Option											0.00	0	5,81
Total For R2048											0.00	0	206,15
R209	On	04/08/2022	Bond Future			11.24717	67.79520	11.36651	67.18804	11.34	211,927,795.20	3,126	23,50
R209	On	03/11/2022	Bond Future			11.41757	65.62542	11.54441	64.99456	11.44	0.00	0	4,11
R209	On	02/02/2023	Bond Future			11.57531	66.69222	11.70826	66.04464	10.97	0.00	0	
R209	On	04/05/2023	Bond Future			11.71046	64.77207	11.85771	64.06819	11.01	0.00	0	
Total R209 Future											211,927,795.20	3,126	27,63
R209	On	04/08/2022	Bond Future	10.57	Call		78.34000	0.07834	124,490	10.62	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,287.28000	4.28728	3,726,270	10.62	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		82.55000	0.08255	130,650	10.64	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,236.30000	4.23630	3,677,240	10.64	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		86.94000	0.08694	137,040	10.66	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,185.57000	4.18557	3,628,510	10.66	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		40.78000	0.04078	60,220	9.84	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		8,352.97000	8.35297	7,741,550	9.84	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Call		839.55000	0.83955	1,035,320	11.45	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,557.64000	3.55764	3,122,550	11.45	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		2.78000	0.00278	4,500	10.10	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put		12,894.75000	12.89475	12,265,610	10.10	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		7.29000	0.00729	11,450	10.02	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		11,329.75000	11.32975	10,703,050	10.02	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		1,871.47000	1.87147	2,194,350	12.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		2,091.36000	2.09136	1,783,380	12.18	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		254.71000	0.25471	337,430	10.74	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		5,719.54000	5.71954	5,171,400	10.74	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		823.72000	0.82372	1,016,970	11.44	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		3,594.20000	3.59420	3,156,590	11.44	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.02	Call		855.70000	0.85570	1,054,010	11.47	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,521.46000	3.52146	3,088,910	11.47	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		871.91000	0.87191	1,072,760	11.48	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,485.39000	3.48539	3,055,380	11.48	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		5,340.88000	5.34088	4,843,580	10.49	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		685.56000	0.68556	837,780	10.50	0.00	0	

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	02/02/2023	Bond Future	10.80	Put		5.29979000	5.29979	4,804,430	10.50	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		661.01000	0.66101	809,330	10.47	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		5,382.03000	5.38203	4,882,770	10.47	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		673.29000	0.67329	823,570	10.49	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,231.36000	1.23136	1,457,840	10.88	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,973.23000	4.97323	4,495,830	10.88	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,247.15000	1.24715	1,475,600	10.89	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,937.66000	4.93766	4,462,230	10.89	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		1,215.48000	1.21548	1,439,990	10.88	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,008.78000	5.00878	4,529,410	10.88	0.00	0	
Total R209 Option											0.00	0	28,50
Total For R209											211,927,795.20	3,126	56,13
R210	On	04/08/2022	Bond Future			223.77965	223.77965	222.64631	222.64631		0.00	0	1,02
R210	On	03/11/2022	Bond Future			224.08539	224.08539	222.88501	222.88501		0.00	0	
R210	On	02/02/2023	Bond Future			227.77501	227.77501	226.53211	226.53211		0.00	0	
R210	On	04/05/2023	Bond Future			228.95821	228.95821	227.53921	227.53921		0.00	0	
Total R210 Future											0.00	0	1,02
Total For R210											0.00	0	1,02
R213	On	04/08/2022	Bond Future			10.78698	82.27170	10.88770	81.79728	8.60	34,471,842.30	419	29,85
R213	On	03/11/2022	Bond Future			10.99311	79.91637	11.10234	79.41709	8.70	0.00	0	
R213	On	02/02/2023	Bond Future			11.18948	81.21435	11.30565	80.69902	8.36	0.00	0	
R213	On	04/05/2023	Bond Future			11.35045	79.16380	11.48447	78.58528	8.38	0.00	0	
Total R213 Future											34,471,842.30	419	29,85
R213	On	04/08/2022	Bond Future	9.88	Call		25.28000	0.02528	39,300	7.97	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,941.83000	4.94183	4,481,430	7.97	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		26.78000	0.02678	41,500	7.98	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,892.63000	4.89263	4,432,930	7.98	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		28.34000	0.02834	43,790	7.99	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,843.54000	4.84354	4,384,570	7.99	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		141.59000	0.14159	183,370	8.13	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		6,169.42000	6.16942	5,711,920	8.13	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		539.05000	0.53905	655,100	8.60	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		3,966.12000	3.96612	3,582,890	8.60	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		14.34000	0.01434	20,220	7.92	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		9,693.87000	9.69387	9,200,470	7.92	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		17.40000	0.01740	24,400	7.90	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put		9,380.66000	9.38066	8,888,380	7.90	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		573.29000	0.57329	694,620	8.62	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		3,856.23000	3.85623	3,478,280	8.62	0.00	0	

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	9.98	Call		211.69000	0.21169	269,070	8.26	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		5,542.37000	5.54237	5,100,470	8.26	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		362.13000	0.36213	448,630	8.46	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		4,660.83000	4.66083	4,248,050	8.46	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call		550.35000	0.55035	668,160	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,929.34000	3.92934	3,547,870	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		561.66000	0.56166	681,220	8.62	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,892.61000	3.89261	3,512,890	8.62	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		5,528.75000	5.52875	5,110,010	7.99	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		5,001.22000	5.00122	4,601,870	8.09	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		51.10000	0.05110	66,270	7.67	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		10,315.52000	10.31552	9,815,360	7.67	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		329.60000	0.32960	401,330	7.83	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		6,332.86000	6.33286	5,889,260	7.83	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		489.83000	0.48983	586,420	7.99	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		1,036.12000	1.03612	905,730	9.92	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call		498.92000	0.49892	596,830	8.00	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		5,489.99000	5.48999	5,072,570	8.00	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		508.30000	0.50830	607,560	8.00	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		5,451.56000	5.45156	5,035,490	8.00	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		628.95000	0.62895	744,930	8.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		719.29000	0.71929	846,990	8.15	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		4,713.68000	4.71368	4,326,050	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		4,860.90000	4.86090	5,245,840	9.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,163.54000	1.16354	1,349,070	8.22	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		4,493.37000	4.49337	4,100,380	8.22	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,178.25000	1.17825	1,365,360	8.22	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,462.77000	4.46277	4,071,360	8.22	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,193.08000	1.19308	1,381,760	8.23	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		4,432.31000	4.43231	4,042,470	8.23	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											34,471,842.30	419	35,13
R214	On	04/08/2022	Bond Future			11.50846	64.80630	11.64291	64.10665	12.42	0.00	0	13,22
R214	On	03/11/2022	Bond Future			11.67309	62.45272	11.81537	61.72895	12.59	0.00	0	
R214	On	02/02/2023	Bond Future			11.82906	63.46735	11.97804	62.72565	12.09	0.00	0	
R214	On	04/05/2023	Bond Future			11.95710	61.34400	12.12003	60.54706	12.20	0.00	0	
Total R214 Future											0.00	0	13,22
R214	On	04/08/2022	Bond Future	10.97	Call		159.95000	0.15995	251,640	11.96	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,791.67000	3.79167	3,183,710	11.96	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/08/2022	Bond Future	10.98	Call			167.19000	0.16719	261,970	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			3,742.50000	3.74250	3,137,630	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			174.67000	0.17467	272,600	12.01	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			3,693.63000	3.69363	3,091,910	12.01	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			1,036.48000	1.03648	1,290,450	12.74	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			3,401.76000	3.40176	2,931,960	12.74	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			1,000.47000	1.00047	1,248,590	12.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			3,472.95000	3.47295	2,997,300	12.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			1,018.31000	1.01831	1,269,350	12.73	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			3,437.16000	3.43716	2,964,430	12.73	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			5,453.76000	5.45376	4,894,980	11.60	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			768.21000	0.76821	953,410	11.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			5,411.74000	5.41174	4,855,240	11.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			741.63000	0.74163	922,310	11.59	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			5,496.14000	5.49614	4,935,120	11.59	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			754.77000	0.75477	937,690	11.60	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			1,329.56000	1.32956	1,594,010	12.08	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			5,141.95000	5.14195	4,609,460	12.08	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			1,346.21000	1.34621	1,612,890	12.09	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			5,105.28000	5.10528	4,575,020	12.09	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			1,313.03000	1.31303	1,575,270	12.07	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			5,178.81000	5.17881	4,644,110	12.07	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	13,22
Total for Bond												2,710,677,939.21	39,436	1,354,3€
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 04/08/2022 GOVI			806.38800	806.38800	801.24700	801.24700			8,063,880.00	1	1,1'
GOVI On 03/11/2022 GOVI			818.09900	818.09900	812.68900	812.68900			0.00	0	
GOVI On 02/02/2023 GOVI			831.37300	831.37300	825.77800	825.77800			0.00	0	
GOVI On 04/05/2023 GOVI			846.64000	846.64000	840.37400	840.37400			0.00	0	
Total GOVI Future									8,063,880.00	1	1,1'
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			180,130.00000	18.01300	128,720,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			180,230.00000	18.02300	128,820,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			180,330.00000	18.03300	128,920,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			77,410.00000	7.74100	23,310,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			77,210.00000	7.72100	23,110,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/11/2022	GOVI	820.42	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		77,310.00000	7.73100	23,210,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		250,520.00000	25.05200	194,570,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		250,620.00000	25.06200	194,670,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		250,420.00000	25.04200	194,470,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		124,960.00000	12.49600	62,300,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		125,060.00000	12.50600	62,400,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		124,860.00000	12.48600	62,200,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											8,063,880.00	1	1,11
Total for GOVI											8,063,880.00	1	1,11
AL37	On	04/08/2022	Index Future			813.28200	813.28200	811.49500	811.49500		0.00	0	
AL37	On	03/11/2022	Index Future			825.09400	825.09400	823.08300	823.08300		0.00	0	
AL37	On	02/02/2023	Index Future			838.48000	838.48000	836.33900	836.33900		0.00	0	
AL37	On	04/05/2023	Index Future			853.87900	853.87900	851.12200	851.12200		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/08/2022	Index Future			919.31800	919.31800	914.69200	914.69200		0.00	0	
AL7T	On	03/11/2022	Index Future			932.66900	932.66900	927.75400	927.75400		0.00	0	
AL7T	On	02/02/2023	Index Future			947.80100	947.80100	942.69600	942.69600		0.00	0	
AL7T	On	04/05/2023	Index Future			965.20700	965.20700	959.35900	959.35900		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/08/2022	Index Future			817.67400	817.67400	812.44900	812.44900		65,413,920.00	8	13
ALBI	On	03/11/2022	Index Future			829.54900	829.54900	824.05100	824.05100		0.00	0	
ALBI	On	02/02/2023	Index Future			843.00900	843.00900	837.32300	837.32300		0.00	0	
ALBI	On	04/05/2023	Index Future			858.49000	858.49000	852.12300	852.12300		0.00	0	
Total ALBI Future											65,413,920.00	8	13
Total For ALBI											65,413,920.00	8	13
IGOV	On	04/08/2022	Index Future			319.06300	319.06300	318.71300	318.71300		0.00	0	73
IGOV	On	03/11/2022	Index Future			323.77500	323.77500	323.34300	323.34300		0.00	0	
IGOV	On	02/02/2023	Index Future			329.10500	329.10500	328.62700	328.62700		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IGOV On 04/05/2023 Index Future			335.22400	335.22400	334.51100	334.51100				0.00	0	
Total IGOV Future										0.00	0	77
Total For IGOV										0.00	0	77
Total for Index										65,413,920.00	8	97
JIBAR f On 15/06/2022 Jibar Future			4.92500	95.07500	4.92500	95.07500				0.00	0	
JIBAR f On 20/07/2022 Jibar Future			5.08500	94.91500	5.09500	94.90500				0.00	0	
JIBAR f On 17/08/2022 Jibar Future			5.59000	94.41000	5.61000	94.39000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.72500	94.27500	5.74500	94.25500				0.00	0	
JIBAR f On 19/10/2022 Jibar Future			6.20000	93.80000	6.23000	93.77000				0.00	0	
JIBAR f On 16/11/2022 Jibar Future			6.30000	93.70000	6.32000	93.68000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			6.76000	93.24000	6.77000	93.23000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.35500	92.64500	7.39500	92.60500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			7.88000	92.12000	7.93000	92.07000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.12000	91.88000	8.19000	91.81000				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.33500	91.66500	8.40500	91.59500				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			8.45500	91.54500	8.52500	91.47500				0.00	0	
Total Jibar Future										0.00	0	31
Total For JIBAR FUTURE										0.00	0	31
Total for Jibar										0.00	0	31
Total for Derivatives :										2,784,155,739.21	39,445	1,356,65
ABCPI3 On 07/12/2023 Spot Bond			2.16700	321.19939	2.16700	320.82603				105,847,115,000.00	48,845,000	24,422,50
Total ABCPI3 SPOT										105,847,115,000.00	48,845,000	24,422,50
Total For ABCPI3										105,847,115,000.00	48,845,000	24,422,50
ABF001 On 13/09/2026 Spot Bond					0.00000	100.01622				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.54632				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	99.74143	9.65000	104.47276				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.99000	85.37449	11.99000	89.94321				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.30713				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.00001				0.00	40,000,000	20,000,00
Total ABFN09 SPOT										0.00	40,000,000	20,000,00
Total For ABFN09										0.00	40,000,000	20,000,00
ABFN1: On 11/11/2022 Spot Bond					0.00000	100.92197				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	100.74345				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.84357				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.48469				0.00	1,520,000,000	760,000,00
Total ABFN23 SPOT										0.00	1,520,000,000	760,000,00
Total For ABFN23										0.00	1,520,000,000	760,000,00
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.87669				0.00	200,000,000	100,000,00
Total ABFN25 SPOT										0.00	200,000,000	100,000,00
Total For ABFN25										0.00	200,000,000	100,000,00
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.19429				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.96987				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.89764				0.00	400,000,000	200,000,00
Total ABFN29 SPOT										0.00	400,000,000	200,000,00
Total For ABFN29										0.00	400,000,000	200,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.72609				0.00	300,000,000	150,000,00
Total ABFN30 SPOT										0.00	300,000,000	150,000,00
Total For ABFN30										0.00	300,000,000	150,000,00
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.71987				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.86063				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.88188				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.45476				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.77160				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.10327				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.18413				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.28170				0.00	360,000,000	180,000,000
Total ABFN41 SPOT										0.00	360,000,000	180,000,000
Total For ABFN41										0.00	360,000,000	180,000,000
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.63722				0.00	240,000,000	120,000,000
Total ABFN42 SPOT										0.00	240,000,000	120,000,000
Total For ABFN42										0.00	240,000,000	120,000,000
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.93088				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.95527				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.97273				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.88408				0.00	0	
Total ABFN46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.49100				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.38654				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.35221				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.75226				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.29838				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.11150				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.43753				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.45310				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.46613				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.99640				0.00	800,000,000	400,000,000
Total ABJ01 SPOT										0.00	800,000,000	400,000,000
Total For ABJ01										0.00	800,000,000	400,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.39758				0.00	600,000,000	600,000,000
Total ABJ02 SPOT										0.00	600,000,000	600,000,000
Total For ABJ02										0.00	600,000,000	600,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.32053				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.53769				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.57782				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.90000	6.90000	6.90000	152.20794				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	40.73270	100.00000	40.42443				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.65000	2.65000	2.65000	160.70016				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.63000	3.63000	3.63000	212.08434				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.53000	4.53000	4.53000	234.28138				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.30500	7.30500	7.30500	102.57868				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.90000	8.90000	8.90000	105.72693				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.83500	102.52241	5.83500	102.47437				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.59000	106.32589	8.59000	106.25302				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS17 On 11/11/2027 Spot Bond			9.31000	106.65381	9.31000	106.57472				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.27500	106.55622	6.27500	106.50256				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.35500	100.48914	9.35500	100.41427				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.95733	100.00000	13.86536				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.27800	325.26157	1.27800	324.90695			89,460,000,000.00		70,000,000	35,000,000
Total ABSI2 SPOT									89,460,000,000.00		70,000,000	35,000,000
Total For ABSI2									89,460,000,000.00		70,000,000	35,000,000
ABX01 On 10/07/2024 Spot Bond			11.77500	11.77500	11.77500	103.24395				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.94024				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.94189				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.86292				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.94238				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.94238				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.94103				0.00	0	
Total ACL201 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.94103				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	179.86293				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	182.04651				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.94500				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.49976				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.50313				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.72170				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.44859				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.30430				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.31986				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.30069				0.00	452,000,000	353,000,000
Total AGT01 SPOT										0.00	452,000,000	353,000,000
Total For AGT01										0.00	452,000,000	353,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.02528				0.00	976,000,000	289,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT02 SPOT										0.00	976,000,000	289,000,000
Total For AGT02										0.00	976,000,000	289,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.70785				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.50919				0.00	200,000,000	100,000,000
Total AGT04 SPOT										0.00	200,000,000	100,000,000
Total For AGT04										0.00	200,000,000	100,000,000
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.91128				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.94328				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.20000	98.35014	9.20000	98.27685				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.99149				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.15209				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.35264				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.82685				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.44866				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			7.84000	105.44205	7.84000	105.37487				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A On 21/08/2023 Spot Bond					0.00000	100.42494				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.46898				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.49606				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.12287				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.47636				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.84477				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.46889				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.49595				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.68482				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.57961				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.66239				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.48242				0.00	0	
Total AHF7B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.47227				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.50947				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.49662				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.20244				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.70500				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			7.99500	104.61178	7.99500	104.54458				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04: On 29/05/2024 Spot Bond			8.44200	101.96164	8.44200	101.89295		405,216,000,000.00		48,000,000	12,000,000	
Total AIR04 SPOT								405,216,000,000.00		48,000,000	12,000,000	
Total For AIR04								405,216,000,000.00		48,000,000	12,000,000	
AIR05: On 29/05/2030 Spot Bond			12.83500	86.71935	12.83500	86.63145				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			5.66000	191.03657	5.66000	190.76093		146,594,000,000.00		25,900,000	18,950,000	
Total AIRL01 SPOT								146,594,000,000.00		25,900,000	18,950,000	
Total For AIRL01								146,594,000,000.00		25,900,000	18,950,000	
APF06: On 24/08/2022 Spot Bond					0.00000	100.55089				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07: On 25/06/2023 Spot Bond					0.00000	99.81581				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09: On 24/07/2023 Spot Bond					0.00000	100.89086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.02134				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.88939				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.50973				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.76078				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.88000	248.89858	4.88000	248.55495				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.38000	217.03206	5.38000	216.72377				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.50000	202.88328	4.50000	202.60934				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	99.93689				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	101.41816				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.89000	117.28885	4.89000	117.12631				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	99.94916				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20 On 20/06/2022 Spot Bond					0.00000	99.94850				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.95005				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.11213				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.32762				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.93706				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.94597				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.50542				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.53396				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.46763				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.02406				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.81787				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	99.94548				0.00	0	
Total ASN300 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 ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.61471				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.22500	4.22500	4.22500	112.36057				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.08500	5.08500	5.08500	102.69929				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.10967				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.12374				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.63611				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.39892				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.00000	115.72088	5.00000	115.55950				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.94462				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.94909				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.11025				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.94665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	99.94665				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.33690				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.13665				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN370 On 20/12/2024 Spot Bond					0.00000	100.12676				0.00	1,200,000,000	600,000,000
Total ASN373 SPOT										0.00	1,200,000,000	600,000,000
Total For ASN373										0.00	1,200,000,000	600,000,000
ASN374 On 20/12/2024 Spot Bond					0.00000	100.61811				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN380 On 06/11/2023 Spot Bond					0.00000	100.93789				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN382 On 15/03/2023 Spot Bond					0.00000	100.03539				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN384 On 15/03/2023 Spot Bond					0.00000	100.03539				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN385 On 20/12/2022 Spot Bond					0.00000	100.27011				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	99.94709				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN390 On 20/11/2022 Spot Bond					0.00000	100.48691				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39(On 17/12/2025 Spot Bond					0.00000	99.99990				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40(On 20/12/2024 Spot Bond					0.00000	99.94742				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41(On 20/12/2024 Spot Bond					0.00000	99.93927				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41(On 05/12/2022 Spot Bond					0.00000	100.19622				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	103.36460				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	99.91710				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	99.91463				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	99.91387				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.41820				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.31097				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.89531				0.00	0	
Total ASN460 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 ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.90336				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	103.53565				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.19501				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.70208				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.81872				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.66394				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.06540				0.00	2,000,000,000	1,000,000,000
Total ASN480 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ASN480										0.00	2,000,000,000	1,000,000,000
ASN48 On 25/08/2025 Spot Bond					0.00000	105.19900				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.11528				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.61157				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.04706				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.04706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.23905				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.59500	94.37909	10.59500	94.29882			2,373,280,000.00	224,000,000	56,000,00	
Total ASN508 SPOT									2,373,280,000.00	224,000,000	56,000,00	
Total For ASN508									2,373,280,000.00	224,000,000	56,000,00	
ASN50: On 21/12/2026 Spot Bond			9.77500	94.27829	9.77500	94.20416			0.00	0		
Total ASN509 SPOT									0.00	0		
Total For ASN509									0.00	0		
ASN51: On 21/12/2026 Spot Bond			10.32500	93.04109	10.32500	92.96392			0.00	0		
Total ASN510 SPOT									0.00	0		
Total For ASN510									0.00	0		
ASN51: On 21/12/2026 Spot Bond			10.32500	93.04109	10.32500	92.96392			0.00	0		
Total ASN511 SPOT									0.00	0		
Total For ASN511									0.00	0		
ASN52: On 31/07/2022 Spot Bond			9.10000	103.49211	9.10000	103.41555			0.00	0		
Total ASN522 SPOT									0.00	0		
Total For ASN522									0.00	0		
ASN52: On 31/07/2024 Spot Bond			11.05000	104.24733	11.05000	104.15444			0.00	0		
Total ASN525 SPOT									0.00	0		
Total For ASN525									0.00	0		
ASN53: On 31/07/2024 Spot Bond			11.00000	104.22822	11.00000	104.13577			0.00	0		
Total ASN530 SPOT									0.00	0		
Total For ASN530									0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.50000	104.03713	10.50000	103.94894			0.00	0		
Total ASN532 SPOT									0.00	0		
Total For ASN532									0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.50000	104.03713	10.50000	103.94894			0.00	0		
Total ASN538 SPOT									0.00	0		
Total For ASN538									0.00	0		
ASN54: On 02/04/2026 Spot Bond					0.00000	101.38672			0.00	0		
Total ASN540 SPOT									0.00	0		
Total For ASN540									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/01/2030 Spot Bond					0.00000	100.71892				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.52217				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.07535	10.60000	103.98631				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.94258	10.47000	103.93773				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.05625	10.55000	103.96762				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.47080				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.92248				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.20601				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.80884				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.94913				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.19470				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.29042				0.00	0	
Total ASN583 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 ASN583										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2023 Spot Bond			9.22000	103.54747	9.22000	103.47015				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	101.05966				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.98791				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.82673				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.87353				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.40225				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.73198				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.87171				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond					0.00000	101.72537				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.78196				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	99.92498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.50493				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.76593				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	99.92856				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.39562				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.31192				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	99.94015				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	99.93447				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.23193				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.87815				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.03003				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.16109				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN65: On 31/03/2032 Spot Bond					0.00000	101.59790				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.40474				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.49708				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.34427				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.44840				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.93702				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.93455				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.21142				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	99.83858				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.58005				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.78179				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.82680				0.00	0	
Total ASN693 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 ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.12712				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.81379				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.94277				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.94236				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	99.94828				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.65284				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.77556				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.53613				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.61920				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.04692				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	101.09199				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.20857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72 On 12/06/2024 Spot Bond					0.00000	100.02513				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72 On 15/10/2022 Spot Bond					0.00000	100.98473				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73 On 05/06/2023 Spot Bond					0.00000	100.21708				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73 On 31/07/2026 Spot Bond					0.00000	100.79866				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73 On 28/02/2026 Spot Bond					0.00000	100.36344				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73 On 31/03/2026 Spot Bond					0.00000	101.61304				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	99.94483				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	99.94400				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	100.64925				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	100.75556				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76 On 21/12/2026 Spot Bond					0.00000	99.90216				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN77(On 21/12/2026 Spot Bond					0.00000	99.90708				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78(On 21/12/2026 Spot Bond			10.02880	10.02880	10.02880	101.56411				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79(On 15/03/2025 Spot Bond					0.00000	100.04707				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79(On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	103.50367				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80(On 31/07/2027 Spot Bond					0.00000	100.85951				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80(On 31/01/2027 Spot Bond					0.00000	100.74947				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80(On 31/01/2030 Spot Bond					0.00000	100.75072				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 15/03/2023 Spot Bond					0.00000	100.04202				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80(On 21/12/2026 Spot Bond					0.00000	99.93366				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81(On 01/07/2022 Spot Bond					0.00000	101.13222				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN81(On 06/04/2025 Spot Bond					0.00000	101.42972				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN81(On 01/07/2022 Spot Bond					0.00000	101.16492				0.00	0	
Total ASN819 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 ASN819										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.25239				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.08462				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.16298				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	101.61928				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.15342				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.40182				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.39803				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.28154				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.09842				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.09842				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.11766				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.01133				0.00	0	13,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN837 SPOT										0.00	0	13,000,000.00
Total For ASN837										0.00	0	13,000,000.00
ASN837 On 21/04/2027 Spot Bond					0.00000	100.93070				0.00	280,000,000	140,000,000
Total ASN838 SPOT										0.00	280,000,000	140,000,000
Total For ASN838										0.00	280,000,000	140,000,000
ASN838 On 21/04/2027 Spot Bond					0.00000	100.92294				0.00	200,000,000	100,000,000
Total ASN839 SPOT										0.00	200,000,000	100,000,000
Total For ASN839										0.00	200,000,000	100,000,000
ASN840 On 21/04/2027 Spot Bond					0.00000	100.92294				0.00	400,000,000	200,000,000
Total ASN840 SPOT										0.00	400,000,000	200,000,000
Total For ASN840										0.00	400,000,000	200,000,000
ASN840 On 22/04/2027 Spot Bond					0.00000	100.96411				0.00	0	0
Total ASN841 SPOT										0.00	0	0
Total For ASN841										0.00	0	0
ASN841 On 25/04/2042 Spot Bond					0.00000	102.05856				0.00	0	0
Total ASN842 SPOT										0.00	0	0
Total For ASN842										0.00	0	0
ASN842 On 26/10/2022 Spot Bond					0.00000	100.72163				0.00	0	0
Total ASN845 SPOT										0.00	0	0
Total For ASN845										0.00	0	0
ASN845 On 26/10/2022 Spot Bond					0.00000	100.72868				0.00	0	0
Total ASN846 SPOT										0.00	0	0
Total For ASN846										0.00	0	0
ASN846 On 26/10/2022 Spot Bond					0.00000	100.74979				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					0.00000	100.92540				0.00	0	0
Total ASN848 SPOT										0.00	0	0
Total For ASN848										0.00	0	0
ASN848 On 29/04/2025 Spot Bond					0.00000	100.91874				0.00	0	0
Total ASN849 SPOT										0.00	0	0
Total For ASN849										0.00	0	0
ASN850 On 20/06/2027 Spot Bond					0.00000	99.94492				0.00	0	0
Total ASN851 SPOT										0.00	0	0
Total For ASN851										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
ASN85: On 20/06/2025 Spot Bond					0.00000	99.94341				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.44862				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.35925				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.27530				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	100.43603				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	100.29278				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.14758				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.14758				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.12497				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total ASN867 SPOT										0.00	0	5,000,000.00
Total For ASN867										0.00	0	5,000,000.00
ASN86: On 14/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total ASN868 SPOT										0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN868										0.00	0	5,000,000,00
ASN86 On 30/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,400,000,00
Total ASN869 SPOT										0.00	0	7,400,000,00
Total For ASN869										0.00	0	7,400,000,00
ASN87 On 15/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.78769				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.45522				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.21299				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.48500	99.48757	7.48500	99.42767				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.19852				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.06703				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	101.87943				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			9.19500	9.19500	9.19500	103.87038				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			12.38500	12.38500	12.38500	101.94593				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.35041				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.56752				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.56818				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.46071				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	102.04492				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.57043				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.60928				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.98612				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	102.18310				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.10449				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.87853				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.98505				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.93192				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.14575				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	105.03925				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.88911				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	102.09458				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.82636				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.87914				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.82591				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.25119				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.53502				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.30477				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.25205				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.40329				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	102.64677				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	102.25159				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.33000	9.33000	9.33000	95.95878				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.78967				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.51488				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.16978				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.50977				0.00	1,000,000,000	500,000,000
Total BDX34 SPOT										0.00	1,000,000,000	500,000,000
Total For BDX34										0.00	1,000,000,000	500,000,000
BDX35 On 16/06/2026 Spot Bond					0.00000	99.99981				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.29151				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.51537				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.12591				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.00208				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.98500	104.19541	7.98500	104.12817				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.31960				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.28531				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.15340				0.00	80,000,000	40,000,000
Total BGL18 SPOT										0.00	80,000,000	40,000,000
Total For BGL18										0.00	80,000,000	40,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	105.06053				0.00	200,000,000	100,000,000
Total BGL19 SPOT										0.00	200,000,000	100,000,000
Total For BGL19										0.00	200,000,000	100,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	100.99996				0.00	394,000,000	4,697,000,000
Total BGT01 SPOT										0.00	394,000,000	4,697,000,000
Total For BGT01										0.00	394,000,000	4,697,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	101.37114				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.92458				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.73500	104.69979	6.73500	104.64328				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID12 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.96609				0.00	10,000,000,000	5,000,000,000
Total BID13 SPOT										0.00	10,000,000,000	5,000,000,000
Total For BID13										0.00	10,000,000,000	5,000,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	100.89786				0.00	1,000,000,000	1,200,000,000
Total BID14 SPOT										0.00	1,000,000,000	1,200,000,000
Total For BID14										0.00	1,000,000,000	1,200,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.66772				0.00	160,000,000	150,000,000
Total BID15 SPOT										0.00	160,000,000	150,000,000
Total For BID15										0.00	160,000,000	150,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.90500				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.24837				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.20200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	89.61100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	61.54300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	47.74800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP1 On 05/07/2022 Spot Bond					0.00000	101.07500				0.00	0	
Total BNPP19 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 BNPP19										0.00	0	
BNPP2: On 16/08/2022 Spot Bond					0.00000	100.40317				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2: On 13/09/2022 Spot Bond					0.00000	100.06101				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2: On 29/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,00
Total BNPP22 SPOT										0.00	0	50,000,000,00
Total For BNPP22										0.00	0	50,000,000,00
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.19036				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.52821				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.19021				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.68560				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.48195				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.77784				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.22878				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.65478				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.67925				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 BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.42948				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.66283				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.59968				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.38291				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.82779				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.49797				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.69633				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.82500	103.43729	8.82500	103.36371				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.07500	104.75519	9.07500	104.67900				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.67500	106.40561	9.67500	106.32368				0.00	0	5,689,187,30
Total CCT03 SPOT										0.00	0	5,689,187,30
Total For CCT03										0.00	0	5,689,187,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT04 On 17/07/2027 Spot Bond			11.09500	11.09500	11.09500	102.23798				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.03363				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.43207				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.45851				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.20382				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.27559				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.35749	4.77000	104.26900				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.75800				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.84147				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.75000	107.11376	7.75000	107.04739				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.01029	8.70700	110.03600				0.00	0	
Total CLN365 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 CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.90886				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.92399				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.34871				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	101.93413	10.98000	101.84535				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	106.92900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	114.39924	6.50000	108.63600				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.97400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	99.94546				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.52715				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.52280				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.35000	150.44207	5.35000	150.22801				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN455 On 31/01/2025 Spot Bond			5.79000	148.81815	5.79000	148.60113				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.53998				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			6.99500	103.81894	6.99500	103.75972				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	99.93754				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.44420				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.39500	108.28859	7.39500	108.22450				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.83970				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.20580				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.26963				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.83728				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.08151				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN507 On 20/12/2022 Spot Bond					0.00000	100.01071				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.36387				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	98.66862				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.54554	9.96000	102.46361				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.33656	10.01000	101.25616				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.46659				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	99.73768	9.60000	104.44289				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.02193				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.38604				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.50716	9.20000	102.43127				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.30050				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.08051				0.00	0	
Total CLN526 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 CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.35593				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.55270				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.02193				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	99.94150				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.03990				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.55500	103.82996	10.55500	103.74149				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.37620				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.87187				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.17654				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	146.04400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.62656				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			10.02500	103.24949	10.02500	103.16583				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			10.07500	102.22877	10.07500	102.14688				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.16500	101.04175	10.16500	100.96011				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	302.60140				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.54094				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.56915				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.46102				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.29699				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	124.04000				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.61301				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.19000	100.90594	10.19000	100.88968				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.02500	101.43653	10.02500	101.35567				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.94428				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.57913				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.01761				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.20787				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.57788				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.25500	100.26510	10.25500	100.18339				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.59846				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.58089				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.03611				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	99.93650				0.00	1,200,000,000	600,000,000
Total CLN577 SPOT										0.00	1,200,000,000	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN577										0.00	1,200,000,000	600,000,000
CLN577 On 18/04/2026 Spot Bond					0.00000	100.99950				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.34223				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.60992				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	99.99984				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.01176				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.31669				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.49821				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.12972				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	99.94603				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.08183				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.76769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.77000	152.68903	3.77000	123.09030				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.65078				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.35194				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.45454				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.58582				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.27148				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.11986				0.00	180,000,000	90,000,000
Total CLN599 SPOT										0.00	180,000,000	90,000,000
Total For CLN599										0.00	180,000,000	90,000,000
CLN600 On 18/06/2024 Spot Bond					0.00000	99.94603				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.94603				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.50900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.17026				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN604 On 05/08/2024 Spot Bond					0.00000	100.63808				0.00	140,000,000	140,000,000
Total CLN604 SPOT										0.00	140,000,000	140,000,000
Total For CLN604										0.00	140,000,000	140,000,000
CLN605 On 12/08/2022 Spot Bond					0.00000	100.53998				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN606 On 14/04/2026 Spot Bond					0.00000	104.17282				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN607 On 17/01/2024 Spot Bond					0.00000	101.03191				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN608 On 22/08/2024 Spot Bond					0.00000	100.46541				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN609 On 30/04/2023 Spot Bond			9.32000	101.27743	9.32000	101.20183				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN611 On 23/07/2022 Spot Bond					0.00000	100.85823				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN612 On 07/03/2025 Spot Bond					0.00000	100.18396				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN613 On 22/08/2022 Spot Bond					0.00000	100.45195				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN614 On 30/11/2023 Spot Bond					0.00000	100.58818				0.00	0	0
Total CLN614 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.22994				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.72100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.73457				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.13665				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.37531				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.77262				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.84152				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	96.51400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.88629				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.95500	104.79314	6.95500	104.73379				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.52299				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.39349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.89500	61.42524	12.89500	81.42202				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.51824				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.72500	99.93138	10.72500	99.84489				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.52063				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.46869				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.44232				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.62513				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.22509				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.44852				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.51828				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.78444				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64(On 19/08/2025 Spot Bond					0.00000	100.56534				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	100.91618				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	100.45055				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	99.94687				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64(On 29/01/2024 Spot Bond					0.00000	101.04262				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	99.94679				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	100.65327				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64(On 31/05/2026 Spot Bond					0.00000	100.31354				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.51828				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond					0.00000	100.41600				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.51828				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65(On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	104.25800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	99.93529				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.86350				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.46643				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.61400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.99700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	115.33500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	140.48800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.53301				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.50396				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.62175				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.52249				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.34207				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.40927				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.57318				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.20947	154.75306	4.20947	125.48482				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.20947	154.75306	4.20947	125.48563				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.58494				0.00	0	169,200,00
Total CLN676 SPOT										0.00	0	169,200,00
Total For CLN676										0.00	0	169,200,00
CLN676 On 19/08/2025 Spot Bond					0.00000	100.61627				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	99.92715				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.52268				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.34857				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.17181				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN683 On 21/06/2023 Spot Bond					0.00000	99.93010				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	99.92838				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.79402				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	99.91631				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	99.91608				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	99.92552				0.00	620,000,000	310,000,000
Total CLN690 SPOT										0.00	620,000,000	310,000,000
Total For CLN690										0.00	620,000,000	310,000,000
CLN691 On 01/07/2022 Spot Bond					0.00000	101.31258				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	99.92569				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.66097				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.01820				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.49515				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.70120				0.00	0	
Total CLN699 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.28904				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.52279				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.18578				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.94072				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.58474				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.63193				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.01973				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	99.92689				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.96753				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.21141				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	99.97861				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.49584				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	99.92645				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.92645				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.92645				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.00284				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.01371				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.99654				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.32003				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.26544				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.03272				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	99.93181				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	99.93181				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN726 On 21/06/2025 Spot Bond					0.00000	99.93181				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	99.93071				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	99.93071				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	99.93071				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	85.54117				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.58369				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.22502				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.01480				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.23296				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.42043				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	99.93779				0.00	0	
Total CLN738 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	107.95800				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.90486				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.51043				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.68095				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.65758				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.51900				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.09169				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.37865				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	99.92563				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.84728				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.01918				0.00	760,000,000	380,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN750 SPOT										0.00	760,000,000	380,000,000
Total For CLN750										0.00	760,000,000	380,000,000
CLN750 On 01/10/2026 Spot Bond					0.00000	101.23320				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.78311				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.11694				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	99.90855				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	99.91101				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.53106				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.67413				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.84226				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.60179				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.78311		37,000,000,000,000.00		5,000,000,000	2,500,000,000	
Total CLN766 SPOT								37,000,000,000,000.00		5,000,000,000	2,500,000,000	
Total For CLN766								37,000,000,000,000.00		5,000,000,000	2,500,000,000	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	99.88127				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	103.06669				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	98.06491				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.89022				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.91783				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.37038				0.00	0	
Total CLN773 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.87980				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.60000	6.60000	6.60000	120.13986				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.34061				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.40462				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.73113				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.73724				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.44012				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.85335				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.76781				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.78126				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.55971				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	99.93421				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.55971				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	103.56374				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.42742				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.85351				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.58400				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.85351				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	95.85956				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.85351				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.85351				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.55977				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN797 On 31/01/2025 Spot Bond					0.00000	100.85351				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.85364				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.85933				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.85933				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.36572				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	88.33206				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.74091				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.99603				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.86557				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.36815				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.78004				0.00	0	
Total CLN808 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	99.93149				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			9.33000	96.03053	9.33000	95.95878				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	99.93082				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.08280				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	101.84275				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.66373				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	101.66373				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.85351				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.85374				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.86557				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.73115				0.00	340,000,000	340,000,000
Total CLN818 SPOT										0.00	340,000,000	340,000,000
Total For CLN818										0.00	340,000,000	340,000,000
CLN819 On 31/01/2025 Spot Bond					0.00000	100.99197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.81955				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.86413				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.60805				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.60805				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.60771				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	100.50275				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	89.25578				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.37402				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	100.55257				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83 On 31/05/2025 Spot Bond					0.00000	100.23417				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond					0.00000	100.18233				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.32773				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83 On 31/08/2025 Spot Bond					0.00000	100.09208				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83 On 31/08/2026 Spot Bond					0.00000	100.09223				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83 On 31/08/2027 Spot Bond					0.00000	100.09224				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83 On 31/08/2029 Spot Bond					0.00000	100.09215				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83 On 31/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000.00
Total CLN838 SPOT										0.00	0	4,000,000.00
Total For CLN838										0.00	0	4,000,000.00
CLN83 On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total CLN839 SPOT										0.00	0	20,000,000.00
Total For CLN839										0.00	0	20,000,000.00
CLN84 On 02/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000.00
Total CLN840 SPOT										0.00	0	15,000,000.00
Total For CLN840										0.00	0	15,000,000.00
COJ05 On 05/06/2023 Spot Bond			8.33500	103.98830	8.33500	103.91871				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.29500	100.44313	11.29500	100.35221				0.00	0	
Total COJ08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.45500	101.57522	9.45500	101.49833				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.83000	102.87884	7.83000	102.81409				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.08500	90.67453	13.08500	90.58037				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.67500	91.05407	11.67500	90.96941				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.19500	10.19500	10.19500	107.54084				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.00017				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.93832				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.44249				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.53416				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.42500	10.42500	10.42500	100.82428				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.42352				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.76281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			7.25500	104.91059	7.25500	104.84865			13,494,300,000,000.00	1,860,000,000	1,855,000,000
Total DV23 SPOT									13,494,300,000,000.00	1,860,000,000	1,855,000,000
Total For DV23									13,494,300,000,000.00	1,860,000,000	1,855,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	64.40290	100.00000	63.97154			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	64.40290	100.00000	63.97154			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.77500	106.17959	7.77500	106.11249			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.24044	9.69000	103.15952			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.24044	9.69000	103.15952			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.62500	99.23861	10.62500	99.15351			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.75500	95.87018	11.75500	95.77948			0.00	0	2,988,005,300
Total DV29 SPOT									0.00	0	2,988,005,300
Total For DV29									0.00	0	2,988,005,300
DV29/R On 18/02/2029 Spot Bond			10.10000	103.37646	10.10000	103.29208			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.37646	10.10000	103.29208			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	100.55556			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22g On 24/10/2022 Spot Bond					0.00000	100.85421			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.77636			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.09877			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.59263				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.92013				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.03700				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.97374				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.63195				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.63948				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	98.80519				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.67486				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.95668				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.38922				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC26 On 15/12/2026 Spot Bond					0.00000	100.03908				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.04031			0.00	0	
Total DVFC28 SPOT									0.00	0	
Total For DVFC28									0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.30500	106.86252	7.30500	106.80004			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.14000	115.36906	5.14000	115.20765			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			4.89000	104.06549	4.89000	103.92128			0.00	0	
Total EL037 SPOT									0.00	0	
Total For EL037									0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	142.75908	2.25000	142.59190			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			3.88000	154.15167	3.88000	153.95146			0.00	0	200,000,00
Total EL28 SPOT									0.00	0	200,000,00
Total For EL28									0.00	0	200,000,00
EL29 On 19/11/2029 Spot Bond			3.78200	141.31908	3.78200	141.13665			0.00	0	1,313,000,00
Total EL29 SPOT									0.00	0	1,313,000,00
Total For EL29									0.00	0	1,313,000,00
EL30 On 29/07/2030 Spot Bond			3.82500	137.99723	3.82500	137.81791		76,500,000,000.00		20,000,000	1,069,000,00
Total EL30 SPOT								76,500,000,000.00		20,000,000	1,069,000,00
Total For EL30								76,500,000,000.00		20,000,000	1,069,000,00
EL31 On 02/06/2031 Spot Bond			4.83000	117.73798	4.83000	117.57590			0.00	0	2,500,000,00
Total EL31 SPOT									0.00	0	2,500,000,00
Total For EL31									0.00	0	2,500,000,00
EL36 On 31/01/2036 Spot Bond			4.86000	106.28342	4.86000	106.13641			0.00	0	
Total EL36 SPOT									0.00	0	
Total For EL36									0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	142.75908	2.25000	142.59190			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	155.98079			0.00	0	
Total ELN001 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 ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	153.46109				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	119.03260				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	118.15999				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	115.55883				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	107.40177				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	103.55843				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	105.23675				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	87.06105				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	92.09535				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	93.63888				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	96.26442				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.73500	100.12409	10.73500	100.03878				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.65500	12.65500	12.65500	92.24181				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.70500	12.70500	12.70500	96.27861				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			10.82500	10.82500	10.82500	98.95000				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.82500	10.82500	10.82500	103.89363				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.65000	12.65000	12.65000	75.38502				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.93500	11.93500	11.93500	96.08281				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.65000	12.65000	12.65000	89.53130				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.21294				0.00	0	10,390,000,00
Total EPF015 SPOT										0.00	0	10,390,000,00
Total For EPF015										0.00	0	10,390,000,00
EPF017 On 07/09/2023 Spot Bond					0.00000	100.17313				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF018 On 13/12/2025 Spot Bond					0.00000	100.01939				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.01806				0.00	3,800,000,000	3,800,000,000
Total EPF019 SPOT										0.00	3,800,000,000	3,800,000,000
Total For EPF019										0.00	3,800,000,000	3,800,000,000
EPF020 On 07/11/2022 Spot Bond					0.00000	100.58603				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.28343				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.34245				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.18246				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.05207				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.54795				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.04851				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.80753				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.93554				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.50439				0.00	400,000,000	200,000,000
Total EQT005 SPOT										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT005										0.00	400,000,000	200,000,000
EQT005 On 30/10/2023 Spot Bond					0.00000	100.71312				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	99.91413				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	101.13236				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.58293				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.91109				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.48496				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.51034				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.49755				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.52294				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.69205				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.56714				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.49780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.46816				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.49353				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.60500	105.97531	6.60500	105.91825				0.00	0	1,000,000.00
Total ES23 SPOT										0.00	0	1,000,000.00
Total For ES23										0.00	0	1,000,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	104.01403	10.00000	103.92995				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.82500	95.55279	9.82500	95.47770			498,610,890,000.00		50,749,200	4,520,000.00
Total ES26 SPOT									498,610,890,000.00		50,749,200	4,520,000.00
Total For ES26									498,610,890,000.00		50,749,200	4,520,000.00
ES26/R On 02/04/2026 Spot Bond			7.85000	101.67588	7.85000	101.61173				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.09500	74.11197	12.20500	73.51184			643,468,514,000.00		53,201,200	1,046,865.00
Total ES33 SPOT									643,468,514,000.00		53,201,200	1,046,865.00
Total For ES33									643,468,514,000.00		53,201,200	1,046,865.00
ES33/R On 15/09/2033 Spot Bond			7.50000	101.95969	7.50000	101.89851				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.48000	72.26761	12.60500	71.51337			412,054,656,000.00		33,017,200	2,078,733.00
Total ES42 SPOT									412,054,656,000.00		33,017,200	2,078,733.00
Total For ES42									412,054,656,000.00		33,017,200	2,078,733.00
ES42/R On 25/04/2042 Spot Bond			8.50000	101.28181	8.50000	101.21273				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.37579				0.00	600,000,000	300,000,000
Total EXX05 SPOT										0.00	600,000,000	300,000,000
Total For EXX05										0.00	600,000,000	300,000,000
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.59093				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.50206				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.60420				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.50099				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.78545				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.22726				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.69651				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.74323				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.45494				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.48211				0.00	0	
Total FIFG04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FIG04									0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	100.48892			0.00	0	
Total FIG05 SPOT									0.00	0	
Total For FIG05									0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.49325			0.00	1,320,000,000	660,000,000
Total FRB22 SPOT									0.00	1,320,000,000	660,000,000
Total For FRB22									0.00	1,320,000,000	660,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	100.59191			0.00	320,000,000	160,000,000
Total FRB23 SPOT									0.00	320,000,000	160,000,000
Total For FRB23									0.00	320,000,000	160,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.65901			0.00	3,176,000,000	487,000,000
Total FRB24 SPOT									0.00	3,176,000,000	487,000,000
Total For FRB24									0.00	3,176,000,000	487,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.86954			0.00	408,000,000	122,000,000
Total FRB25 SPOT									0.00	408,000,000	122,000,000
Total For FRB25									0.00	408,000,000	122,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.78427			0.00	0	0
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.40500	103.00638	9.40500	102.92881			0.00	0	0
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.59584			0.00	0	0
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	104.05488			0.00	0	0
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.32500	97.66316	9.32500	97.59023		2,461,800,000,000.00	0.00	264,000,000	66,000,000
Total FRB30 SPOT								2,461,800,000,000.00		264,000,000	66,000,000
Total For FRB30								2,461,800,000,000.00		264,000,000	66,000,000
FRB31 On 24/11/2026 Spot Bond					0.00000	100.44493			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 FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.17800	321.14955	2.17800	320.77596				1,407,859,200,000.00	646,400,000	323,200,000
Total FRBI23 SPOT										1,407,859,200,000.00	646,400,000	323,200,000
Total For FRBI23										1,407,859,200,000.00	646,400,000	323,200,000
FRBI25 On 31/01/2025 Spot Bond			2.65500	2.65500	2.65500	160.67996				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.70000	211.57559	3.70000	211.30348				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.17000	4.17000	4.17000	112.74490				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.82500	4.82500	4.82500	228.00272				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.10500	99.28619	5.10500	99.14734				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.11500	98.75847	5.11500	100.64087				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.73000	8.73000	8.73000	81.94391				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.80000	8.80000	8.80000	81.00843				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	155.55073				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.42412				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.76697				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.81866				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.63317				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.45197				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	99.94022				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	118.47540				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.77840				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	99.96134				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	116.34674				0.00	0	
Total FRC286 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	99.94694				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	99.94593				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.50985				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.51854				0.00	2,000,000,000	1,000,000,000
Total FRC297 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRC297										0.00	2,000,000,000	1,000,000,000
FRC297 On 20/06/2024 Spot Bond					0.00000	100.25621				0.00	0	182,572,115
Total FRC299 SPOT										0.00	0	182,572,115
Total For FRC299										0.00	0	182,572,115
FRC299 On 25/04/2023 Spot Bond					0.00000	102.12847				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.36735				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.37282				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.49285				0.00	0	3,425,000,000
Total FRC305 SPOT										0.00	0	3,425,000,000
Total For FRC305										0.00	0	3,425,000,000
FRC305 On 27/02/2023 Spot Bond					0.00000	100.36176				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.46718				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	99.94787				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	99.94106				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 20/06/2024 Spot Bond					0.00000	99.93609				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314 On 13/10/2026 Spot Bond					0.00000	101.19790				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.03774				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.82909				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	99.94171				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	99.93586				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.04444				0.00	0	105,684,27
Total FRC323 SPOT										0.00	0	105,684,27
Total For FRC323										0.00	0	105,684,27
FRC324 On 20/06/2026 Spot Bond					0.00000	99.94030				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.19058				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	100.28276				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC327 On 30/09/2022 Spot Bond					0.00000	101.20863				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.37354				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.63196				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.93157				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	100.70102				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	102.53436				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.51677				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.84727				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	99.92560				0.00	0	400,000,00
Total FRC341 SPOT										0.00	0	400,000,00
Total For FRC341										0.00	0	400,000,00
FRC343 On 21/12/2027 Spot Bond					0.00000	99.92770				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.99590				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	99.93142				0.00	0	
Total FRC346 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 FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.56650				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.04941				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.93826				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.81809				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.34080				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.24430				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.95259				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	101.01646				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.95474				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.96396				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.69683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.99370				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.84779				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	101.30454				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.64048				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.57583				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.78353				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	99.91199				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.36184				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	99.85459				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	99.85419				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.98883				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 25/04/2023 Spot Bond					0.00000	100.98450				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	99.85042				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.21917				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	99.91932				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	99.91973				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	99.94594				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.80445				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	99.93955				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.45731				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.45731				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.45602				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.45602				0.00	0	
Total FRC387 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 FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.18150				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.93846				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.02342				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.74348				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	102.05115				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.67485				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.63546				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.93842				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.95556				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	101.75348				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.03005				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.26528				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	100.78308				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	104.30217				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	99.91798				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	100.72982				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	100.99449				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	102.64806				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	100.58817				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	100.54179				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	100.38211				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	102.56808				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	100.24571				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total FRC411 SPOT										0.00	0	5,000,000.00
Total For FRC411										0.00	0	5,000,000.00
FRC41 On 31/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total FRC412 SPOT										0.00	0	5,000,000.00
Total For FRC412										0.00	0	5,000,000.00
FRC41 On 30/04/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total FRC413 SPOT										0.00	0	5,000,000.00
Total For FRC413										0.00	0	5,000,000.00
FRC41 On 31/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		450,000,000,000,000.00		4,500,000,000	4,500,000,000	4,500,000.00
Total FRC414 SPOT								450,000,000,000,000.00		4,500,000,000	4,500,000,000	4,500,000.00
Total For FRC414								450,000,000,000,000.00		4,500,000,000	4,500,000,000	4,500,000.00
FRI33 On 28/02/2033 Spot Bond			4.58000	107.76668	4.58000	107.62070				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.74000	119.46813	4.74000	119.30403				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.91846				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.07423				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.01268				0.00	500,000,000	250,000.00
Total FRJ24 SPOT										0.00	500,000,000	250,000.00
Total For FRJ24										0.00	500,000,000	250,000.00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.13959				0.00	760,000,000	556,000.00
Total FRJ25 SPOT										0.00	760,000,000	556,000.00
Total For FRJ25										0.00	760,000,000	556,000.00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.24376				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.87360				0.00	300,000,000	150,000.00
Total FRJ27 SPOT										0.00	300,000,000	150,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ27										0.00	300,000,000	150,000,000
FRJ27 On 20/04/2024 Spot Bond					0.00000	100.86055				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.46115				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.18894				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29 On 20/04/2024 Spot Bond					0.00000	100.88424				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	99.91568				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.30300	4.30300	4.30300	108.29101				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.71000	4.71000	4.71000	119.74536		94,200,000,000.00		20,000,000	10,000,000	
Total FRS101 SPOT								94,200,000,000.00		20,000,000	10,000,000	
Total For FRS101								94,200,000,000.00		20,000,000	10,000,000	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.41974				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.85000	117.86531	4.85000	117.70235				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.83000	228.21220	4.83000	227.89802				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.99000	115.86238	4.99000	115.70089				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	227.27111				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.50000	157.51072	3.50000	157.31018				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	109.41368	3.70500	109.27257				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.79000	118.73637	4.79000	118.57279				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.98000	225.09642	4.98000	224.78386				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.03000	224.06909	5.03000	223.75705				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.03000	159.37056	3.03000	159.17377				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.06000	223.45537	5.06000	223.14365				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.99000	115.86238	4.99000	115.70089				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.31000	204.91006	4.31000	204.63651				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.74000	105.80327	5.74000	105.64940				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.20000	206.09406	4.20000	205.82074				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13 On 31/03/2028 Spot Bond			4.26000	205.44727	4.26000	205.17383				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.57000	213.32243	5.57000	213.01617				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.69000	106.44021	5.69000	106.28584				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.99000	4.99000	4.99000	115.70089				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.97000	114.33041	4.97000	115.98431				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.07000	207.50344	4.07000	207.23043				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.34000	217.82284	5.34000	217.51408				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.20000	206.09406	4.20000	205.82074				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.20000	206.09406	4.20000	205.82074				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.60100	212.68062	3.60100	212.40880				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.80000	156.33740	3.80000	156.13455				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.55000	202.35374	4.55000	202.07970				0.00	0	
Total FRS149 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 FRS149										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.59000	201.93124	4.59000	201.65715				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.77000	156.45425	3.77000	156.25163				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.06500	207.55787	4.06500	207.28486				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.60000	4.60000	4.60000	201.55166				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.34884				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.93227				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.02075				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	99.94646				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.49108				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	168.76188				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	135.56621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	170.23419				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	162.65071				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.60885				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.69652				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.57413				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.40859				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.07220				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.44673				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22(On 20/12/2024 Spot Bond					0.00000	99.95232				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	102.16045				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22(On 21/12/2027 Spot Bond					0.00000	99.92770				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22(On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22(On 31/07/2022 Spot Bond					0.00000	101.33767				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22(On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.53210				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	106.77260				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.98640				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	106.60048				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.41283				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	68.94953				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.22252				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	101.30733				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.54518				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	95.11818				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.25359				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	102.94486				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	102.13075				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.38306				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.53409				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	104.05968				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.54482				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27(On 05/07/2022 Spot Bond					0.00000	99.75452				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27(On 14/07/2022 Spot Bond					0.00000	102.27511				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27(On 21/07/2022 Spot Bond					0.00000	95.34342				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27(On 31/03/2032 Spot Bond					0.00000	101.53622				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27(On 18/08/2022 Spot Bond					0.00000	100.41680				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27(On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27(On 30/09/2024 Spot Bond					0.00000	101.90692				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27(On 21/09/2024 Spot Bond					0.00000	99.90243				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.00390				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28(On 30/09/2024 Spot Bond					0.00000	101.62364				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.52500	10.52500	10.52500	97.09285				0.00	0	
Total FRS284 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.52500	10.52500	10.52500	97.09285				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.85732				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.49378				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.84400	11.84400	11.84400	91.53022				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	91.55233				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	83.91965				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	88.38194				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	94.51399				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	95.16735				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	100.50825				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	100.05243				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.48000	1.48000	1.48000	323.97349				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.21000	325.57517	1.21000	325.22201				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.22000	1.22000	1.22000	325.17567				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.68722				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.69000	111.06942	4.69000	110.91729				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS81 On 30/10/2042 Spot Bond			4.35000	72.13559	4.35000	115.75308				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	159.61380				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	158.49663				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.28000	2.28000	2.28000	320.31233				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.53500	6.53500	6.53500	103.10315				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.56500	105.06573	8.56500	104.99353				0.00	0	20,000,00
Total FRX24 SPOT										0.00	0	20,000,00
Total For FRX24										0.00	0	20,000,00
FRX25 On 26/07/2025 Spot Bond			8.57500	107.02872	8.57500	106.95427				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.31500	102.69104	9.31500	102.61444			69,122,889,000.00		7,420,600	17,695,50
Total FRX26 SPOT									69,122,889,000.00		7,420,600	17,695,50
Total For FRX26									69,122,889,000.00		7,420,600	17,695,50
FRX27 On 07/03/2027 Spot Bond			9.44500	105.66148	9.44500	105.58202				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.33500	107.62404	9.33500	107.54271				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.27500	101.02252	10.27500	100.93867				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.68500	96.50187	10.68500	96.41867				0.00	0	
Total FRX31 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 FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.76000	100.86416	10.76000	100.77754				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.90000	71.00918	11.90000	70.94194				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.73684				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.47787				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.45888				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.47177				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.47556				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.78157				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.82904				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.85275				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.83529				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.32435				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.51059				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.61611				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.40003				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.41172				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.54636				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.77000	116.82228	3.77000	116.67138				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.32311				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.87400	105.83806	6.87400	105.77944				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.22361				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.83500	105.24672	7.83500	105.18044				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.91319				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT23 On 16/10/2024 Spot Bond					0.00000	101.89385				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.30343				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.13549				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.80242				0.00	18,593,000,000	5,230,000,000
Total GRT26G SPOT										0.00	18,593,000,000	5,230,000,000
Total For GRT26G										0.00	18,593,000,000	5,230,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	101.27082				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.16980				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.91061				0.00	400,000,000	200,000,000
Total GRT30 SPOT										0.00	400,000,000	200,000,000
Total For GRT30										0.00	400,000,000	200,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	100.30824				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.99392				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.09099				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.88394				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.88886				0.00	0	
Total GRT36 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 GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.25713				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.67998				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.14421				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.23854				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.49602				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.85306				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.20660				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.25321				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.11183				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.11694				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.38780				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.35931				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.10146				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.49596				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	99.94922				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	101.13577				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	98.77141				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.06975				0.00	0	10,000,000,00
Total HILB08 SPOT										0.00	0	10,000,000,00
Total For HILB08										0.00	0	10,000,000,00
HILB09 On 29/03/2025 Spot Bond					0.00000	100.19336				0.00	6,274,094,800	1,743,573,70
Total HILB09 SPOT										0.00	6,274,094,800	1,743,573,70
Total For HILB09										0.00	6,274,094,800	1,743,573,70
HILB11 On 15/03/2024 Spot Bond					0.00000	100.19595				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.11495				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.26130				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.24003				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF14 On 31/03/2024 Spot Bond					0.00000	101.35339				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.87000	322.54874	1.87000	322.18160				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.17000	2.17000	2.17000	330.51486				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.93500	100.14106	10.93500	100.05275				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.83000	79.32682	4.83000	107.91082				0.00	0	10,000,000,00
Total HWAY33 SPOT										0.00	0	10,000,000,00
Total For HWAY33										0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			12.01500	86.14025	12.01500	86.05699			180,294,687,000.00	15,005,800	14,775,783,80	
Total HWAY34 SPOT									180,294,687,000.00	15,005,800	14,775,783,80	
Total For HWAY34									180,294,687,000.00	15,005,800	14,775,783,80	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.66233	100.00000	12.57752				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.05500	85.29849	12.05500	85.21578			3,254,850,000,000.00	270,000,000	5,225,000,00	
Total HWAY35 SPOT									3,254,850,000,000.00	270,000,000	5,225,000,00	
Total For HWAY35									3,254,850,000,000.00	270,000,000	5,225,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.65960	100.00000	12.57481				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.00015				0.00	30,000,000,000	15,000,000,00
Total HWF11 SPOT										0.00	30,000,000,000	15,000,000,00
Total For HWF11										0.00	30,000,000,000	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.86292				0.00	0	74,000,00
Total HWF12 SPOT										0.00	0	74,000,00
Total For HWF12										0.00	0	74,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.31072				0.00	0	
Total HWF13 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 HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.28000	162.39410	2.35000	161.91780		743,395,047,988,000.00	1,203,243,442,100	851,244,986,80	
Total I2025 SPOT								13,395,047,988,000.00	203,243,442,100	351,244,986,80	
Total For I2025								13,395,047,988,000.00	203,243,442,100	351,244,986,80	
I2029 On 31/03/2029 Spot Bond			3.31000	119.10056	3.30000	119.02552		215,715,265,497,000.00	367,285,578,700	295,625,469,90	
Total I2029 SPOT								15,715,265,497,000.00	367,285,578,700	295,625,469,90	
Total For I2029								15,715,265,497,000.00	367,285,578,700	295,625,469,90	
I2033 On 28/02/2033 Spot Bond			4.04000	113.33031	4.08000	112.75876		778,137,668,248,000.00	440,133,086,200	464,754,615,80	
Total I2033 SPOT								78,137,668,248,000.00	440,133,086,200	464,754,615,80	
Total For I2033								78,137,668,248,000.00	440,133,086,200	464,754,615,80	
I2038 On 31/01/2038 Spot Bond			4.10050	129.31796	4.09000	129.31651		731,580,161,014,000.00	178,412,428,000	409,749,964,00	
Total I2038 SPOT								11,580,161,014,000.00	178,412,428,000	409,749,964,00	
Total For I2038								11,580,161,014,000.00	178,412,428,000	409,749,964,00	
I2046 On 31/03/2046 Spot Bond			4.09000	117.04197	4.10500	116.59716		131,456,364,436,000.00	32,140,920,400	515,338,127,90	
Total I2046 SPOT								11,456,364,436,000.00	32,140,920,400	515,338,127,90	
Total For I2046								11,456,364,436,000.00	32,140,920,400	515,338,127,90	
I2050 On 31/12/2050 Spot Bond			4.12000	118.19171	4.11500	120.16695		344,827,173,096,000.00	83,695,915,800	486,987,907,00	
Total I2050 SPOT								14,827,173,096,000.00	83,695,915,800	486,987,907,00	
Total For I2050								14,827,173,096,000.00	83,695,915,800	486,987,907,00	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.54033		0.00	0	0	
Total IBG01 SPOT								0.00	0	0	
Total For IBG01								0.00	0	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.56146		0.00	0	0	
Total IBG02 SPOT								0.00	0	0	
Total For IBG02								0.00	0	0	
IBL109 On 07/12/2023 Spot Bond			1.94000	322.23003	1.94000	321.86140		0.00	0	0	
Total IBL109 SPOT								0.00	0	0	
Total For IBL109								0.00	0	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.86869		0.00	0	0	
Total IBL115 SPOT								0.00	0	0	
Total For IBL115								0.00	0	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.61254		0.00	0	0	
Total IBL124 SPOT								0.00	0	0	
Total For IBL124								0.00	0	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.84113		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 IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.54970				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.07513				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.98481				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.45182				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.78234				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.68295				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.62858				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.46229				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.94712				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.27139				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.36092				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL149 On 25/08/2025 Spot Bond					0.00000	100.37333				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.38067				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.78150				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.68971				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.66624				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.80044				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.95247				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.98362				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.68297				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.50398				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.85755				0.00	0	
Total IBL177 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 IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.88563				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.38105				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.60087				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.11136				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.11468				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.07504				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.97017				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.70564				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.60403				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.58166				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.24515				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.25225				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.55888				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.15570				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.14934				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.12806				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.14296				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.62446				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.70100				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.42757				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.38603				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.38603				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.38603				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL214 On 22/08/2022 Spot Bond					0.00000	100.38603				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.15042				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	99.94691				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	99.95191				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	101.15018				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	101.32534				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.41061				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.93119				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	100.75344				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.61887				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	100.69556				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.38887				0.00	0	
Total IBL225 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 IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	100.74376				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	100.97694				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.14865				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.07562				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.07774				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.41500	107.82491	7.41500	107.75988				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.78500	102.45191	5.78500	102.40440				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.17230				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.85000	100.05258	9.85000	99.97418				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.25500	101.24197	11.25500	101.15561				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.44500	101.67260	10.44500	101.58778				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 26/04/2023 Spot Bond					0.00000	100.36550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.84670				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.41348				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.59649				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.36160				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.06550				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.32440				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.14923				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.03401				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.17500	99.24667	9.17500	99.17372				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.35969				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.65939				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV06 On 22/01/2026 Spot Bond					0.00000	104.63554				0.00	0	1,500,000,00
Total INLV06 SPOT										0.00	0	1,500,000,00
Total For INLV06										0.00	0	1,500,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	100.12969				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.21721				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.13142				0.00	0	2,480,000,00
Total INLV09 SPOT										0.00	0	2,480,000,00
Total For INLV09										0.00	0	2,480,000,00
INLV10 On 06/03/2027 Spot Bond					0.00000	100.26342				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.90819				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	99.81306				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.91234				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.66134				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.94292				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.59368				0.00	0	
Total IPF26 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 IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.60398				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.72237				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.15832				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.29008				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.01909				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.51534				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.26573				0.00	800,000,000	400,000,000
Total IPFG01 SPOT										0.00	800,000,000	400,000,000
Total For IPFG01										0.00	800,000,000	400,000,000
IV019 On 31/03/2028 Spot Bond			4.86000	199.10574	4.86000	198.83120				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	99.93570				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.17271				0.00	0	655,000,000
Total IV050 SPOT										0.00	0	655,000,000
Total For IV050										0.00	0	655,000,000
IV19A On 31/03/2028 Spot Bond			4.76000	200.14692	4.76000	199.87250				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.58211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.29057				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.50119				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.61010				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.21417				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.19696				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	100.05256				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.19924				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.26753				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC178 On 09/07/2023 Spot Bond					0.00000	101.18771				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.52514				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	99.98004	7.40000	99.92018				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.54436				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.66620				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.78028	7.23000	102.71974				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.65198				0.00	0	290,000,00
Total IVC198 SPOT										0.00	0	290,000,00
Total For IVC198										0.00	0	290,000,00
IVC200 On 31/08/2022 Spot Bond			7.45000	102.22275	7.45000	102.16109				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.14712				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.90131	3.91012	102.86851				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.00596				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.42159				0.00	0	90,000,00
Total IVC204 SPOT										0.00	0	90,000,00

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 IVC204										0.00	0	90,000,00
IVC205 On 29/07/2022 Spot Bond					0.00000	100.68086				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	100.28461				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.17590				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	99.95116				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.77663				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.64500	6.64500	6.64500	102.26755				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.34500	7.34500	7.34500	101.01033				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.80367				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.78703				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	101.34137				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.34311	8.45000	101.27438				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	102.07907	7.20000	100.30924				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			5.35000	5.35000	5.35000	5.35000				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			5.35000	5.35000	5.35000	99.59127				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.48486				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.38247				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			5.40000	5.40000	5.40000	99.17831				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			5.45000	5.45000	5.45000	98.76129			6,540,000,000.00	1,200,000,000	1,200,000,000	
Total IVZ099 SPOT									6,540,000,000.00	1,200,000,000	1,200,000,000	
Total For IVZ099									6,540,000,000.00	1,200,000,000	1,200,000,000	
IVZ100 On 05/07/2022 Spot Bond			5.35000	5.35000	5.35000	99.62035			0.00	0	0	
Total IVZ100 SPOT									0.00	0	0	
Total For IVZ100									0.00	0	0	
IVZ101 On 04/10/2022 Spot Bond			5.70000	5.70000	5.70000	98.20566			0.00	0	0	
Total IVZ101 SPOT									0.00	0	0	
Total For IVZ101									0.00	0	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total JIBAR SPOT									0.00	0	0	
Total For JIBAR									0.00	0	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	99.93585			0.00	0	0	
Total JPM002 SPOT									0.00	0	0	
Total For JPM002									0.00	0	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.56732			0.00	0	0	
Total KAP012 SPOT									0.00	0	0	
Total For KAP012									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
KAP014 On 19/07/2024 Spot Bond					0.00000	100.92591				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.45808				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.00631				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.25262				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.80388				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.03501				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.03510				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.54459				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.19485				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.03240				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.07396				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.25118				0.00	253,000,000	126,500,000
Total KAP11 SPOT										0.00	253,000,000	126,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP11										0.00	253,000,000	126,500,000
KW01 On 31/10/2027 Spot Bond			9.92500	116.42955	9.92500	116.33764				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.20500	102.94595	7.20500	102.88627				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.74871				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.97752				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.81095				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.29149				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.01833				0.00	160,000,000	120,000,000
Total LGL11 SPOT										0.00	160,000,000	120,000,000
Total For LGL11										0.00	160,000,000	120,000,000
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.35686				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.49827				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.50963				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06i On 30/09/2022 Spot Bond					0.00000	101.34421				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.53260				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF071 On 28/05/2024 Spot Bond					0.00000	100.56121				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	99.93836				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.27593				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.91800				0.00	0	500,000,00
Total MBP038 SPOT										0.00	0	500,000,00
Total For MBP038										0.00	0	500,000,00
MBP04 On 23/02/2023 Spot Bond					0.00000	100.42098				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.71433				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.30346				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.82227				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.32121				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.49456				0.00	2,500,000,000	1,320,000,00
Total MBP050 SPOT										0.00	2,500,000,000	1,320,000,00
Total For MBP050										0.00	2,500,000,000	1,320,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.33389				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 26/03/2024 Spot Bond					0.00000	99.84590				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.17500	9.17500	9.17500	109.58346				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.72400	104.41058	6.72400	104.35346				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.48117				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.95184				0.00	300,000,000	150,000,00
Total MMIG07 SPOT										0.00	300,000,000	150,000,00
Total For MMIG07										0.00	300,000,000	150,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.25808				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.82500	98.34862	9.82500	98.27133			432,300,000,000.00		44,000,000	13,000,00
Total MML02 SPOT									432,300,000,000.00		44,000,000	13,000,00
Total For MML02									432,300,000,000.00		44,000,000	13,000,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.53265				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.07500	90.74170	10.07500	92.61156				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.40535				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.61500	97.77556	10.61500	97.69316				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.21557				0.00	40,000,000	20,000,00
Total MTN07 SPOT										0.00	40,000,000	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 MTN07										0.00	40,000,000	20,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	101.45817				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.00416				0.00	3,200,000,000	3,200,000,00
Total MTN10 SPOT										0.00	3,200,000,000	3,200,000,00
Total For MTN10										0.00	3,200,000,000	3,200,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	100.98669				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.68646				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.47284				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.98572				0.00	0	5,000,000,00
Total MTN17 SPOT										0.00	0	5,000,000,00
Total For MTN17										0.00	0	5,000,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	101.35765				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.82777				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.96407				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	103.00832				0.00	140,000,000	100,000,00
Total MTN21 SPOT										0.00	140,000,000	100,000,00
Total For MTN21										0.00	140,000,000	100,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.97148				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.77000	98.75695	9.77000	98.67891				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.93188				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.84590				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.75396				0.00	800,000,000	400,000,000
Total MTN26 SPOT										0.00	800,000,000	400,000,000
Total For MTN26										0.00	800,000,000	400,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	103.22101				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.03295				0.00	600,000,000	300,000,000
Total MTN28 SPOT										0.00	600,000,000	300,000,000
Total For MTN28										0.00	600,000,000	300,000,000
MTN29 On 15/03/2027 Spot Bond					0.00000	100.56761				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.91487				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	101.16416				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.46204				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.48909				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.48900				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2024 Spot Bond					0.00000	100.48223				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.39424				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	99.95129				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	99.93935				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	99.92921				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	99.91991				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.93500	101.20713	6.93500	101.15110				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.29500	106.75955	7.29500	106.69618				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.70500	103.37537	10.70500	103.28606				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.09298				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.72672				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.83682				0.00	0	
Total NBG04G 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 NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.83196			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.71863			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.03270			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.86000	107.08959	6.86000	107.03072			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.40500	105.72860	8.40500	105.65648			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.36000	103.44579	9.36000	103.36826			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.36000	103.76541	9.36000	103.68764		2,283,840,000,000.00	244,000,000	94,000,000	
Total NBK20A SPOT								2,283,840,000,000.00	244,000,000	94,000,000	
Total For NBK20A								2,283,840,000,000.00	244,000,000	94,000,000	
NBK21 On 21/07/2027 Spot Bond			9.83500	107.50917	9.83500	107.42366			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			6.19500	102.39342	6.19500	102.34262			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.30300	107.86899	8.30300	107.79747		1,926,296,000,000.00	232,000,000	45,000,000	
Total NBK23A SPOT								1,926,296,000,000.00	232,000,000	45,000,000	
Total For NBK23A								1,926,296,000,000.00	232,000,000	45,000,000	
NBK24 On 19/11/2027 Spot Bond			9.34500	107.56959	9.34500	107.48954			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK25 On 17/02/2023 Spot Bond			6.61500	6.61500	6.61500	106.11761			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.47258				0.00	620,000,000	310,000,000
Total NBK25B SPOT										0.00	620,000,000	310,000,000
Total For NBK25B										0.00	620,000,000	310,000,000
NBK26J On 10/05/2023 Spot Bond			100.00000	55.14126	100.00000	54.77794				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.13557				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			9.24000	107.34317	9.24000	107.26415				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			6.24800	107.80703	6.24800	107.75208				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29J On 31/07/2026 Spot Bond			8.74500	109.99665	8.74500	109.91866				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			6.88500	107.37560	6.88500	107.31539			7,215,480,000,000.00		1,048,000,000	203,000,000
Total NBK30A SPOT									7,215,480,000,000.00	1,048,000,000	203,000,000	
Total For NBK30A									7,215,480,000,000.00	1,048,000,000	203,000,000	
NBK31J On 09/11/2023 Spot Bond			6.41500	104.97277	6.41500	104.91875				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.14606				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.49112				0.00	2,700,000,000	2,700,000,000
Total NBK35B SPOT										0.00	2,700,000,000	2,700,000,000
Total For NBK35B										0.00	2,700,000,000	2,700,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	103.98902				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK4 On 28/10/2024 Spot Bond			11.50000	11.50000	11.50000	77.30794				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.40022				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.74853				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.80509				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.31192				0.00	200,000,000	100,000,000
Total NBK46B SPOT										0.00	200,000,000	100,000,000
Total For NBK46B										0.00	200,000,000	100,000,000
NBK47I On 15/02/2028 Spot Bond					0.00000	102.57024				0.00	200,000,000	100,000,000
Total NBK47B SPOT										0.00	200,000,000	100,000,000
Total For NBK47B										0.00	200,000,000	100,000,000
NBK49I On 09/11/2023 Spot Bond					0.00000	100.92606				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.33494				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.97455				0.00	180,000,000	90,000,000
Total NBK52B SPOT										0.00	180,000,000	90,000,000
Total For NBK52B										0.00	180,000,000	90,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	101.08959				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.03501				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.72396				0.00	0	
Total NBKB55 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 NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.93238				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.76575				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.06125				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.56824				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.59349				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.76354				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.88514				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.40816				0.00	380,000,000	190,000,00
Total NBKB64 SPOT										0.00	380,000,000	190,000,00
Total For NBKB64										0.00	380,000,000	190,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.94592				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.67000	102.61478	10.67000	102.52787				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.94632				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.32500	102.84763	10.32500	102.76327				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.94592				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.94511				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.94429				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.03991				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.03991				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.46093				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.17316				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.81815				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.31821				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.29728				0.00	0	
Total NGL07 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 NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.87476				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.93527				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.40266				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.25495				0.00	882,000,000	1,941,000,000
Total NGLT1A SPOT										0.00	882,000,000	1,941,000,000
Total For NGLT1A										0.00	882,000,000	1,941,000,000
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.07809				0.00	1,316,000,000	760,000,000
Total NGLT1B SPOT										0.00	1,316,000,000	760,000,000
Total For NGLT1B										0.00	1,316,000,000	760,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	105.17405				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.65857				0.00	1,288,000,000	396,000,000
Total NGT104 SPOT										0.00	1,288,000,000	396,000,000
Total For NGT104										0.00	1,288,000,000	396,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	103.53447				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.35843				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.86891				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.15176				0.00	0	1,320,000,000
Total NGT108 SPOT										0.00	0	1,320,000,000
Total For NGT108										0.00	0	1,320,000,000
NGT10 On 04/11/2026 Spot Bond					0.00000	100.93907				0.00	0	2,310,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT109 SPOT										0.00	0	2,310,000.00
Total For NGT109										0.00	0	2,310,000.00
NGT11(On 27/12/2026 Spot Bond					0.00000	101.82544				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11(On 23/04/2027 Spot Bond					0.00000	101.15564				0.00	200,000,000	100,000.00
Total NGT111 SPOT										0.00	200,000,000	100,000.00
Total For NGT111										0.00	200,000,000	100,000.00
NGT1G On 16/06/2026 Spot Bond					0.00000	99.99973				0.00	0	660,000.00
Total NGT1G SPOT										0.00	0	660,000.00
Total For NGT1G										0.00	0	660,000.00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.03578				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.90874				0.00	250,000,000	3,125,000.00
Total NHM016 SPOT										0.00	250,000,000	3,125,000.00
Total For NHM016										0.00	250,000,000	3,125,000.00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.69726				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.52842				0.00	110,000,000	55,000.00
Total NHM019 SPOT										0.00	110,000,000	55,000.00
Total For NHM019										0.00	110,000,000	55,000.00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.47324				0.00	400,000,000	200,000.00
Total NHM020 SPOT										0.00	400,000,000	200,000.00
Total For NHM020										0.00	400,000,000	200,000.00
NHM02 On 26/11/2026 Spot Bond					0.00000	101.33892				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	223.75705				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.57000	3.57000	3.57000	212.75626				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI25	On	31/01/2025	Spot Bond			3.10500	3.10500	3.10500	158.87460			0.00	0	
Total NI25 SPOT												0.00	0	
Total For NI25												0.00	0	
NI29	On	31/03/2029	Spot Bond			4.07000	4.07000	4.07000	113.44752		3,581,600,000,000.00	880,000,000	440,000,000	
Total NI29 SPOT												3,581,600,000,000.00	880,000,000	440,000,000
Total For NI29												3,581,600,000,000.00	880,000,000	440,000,000
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			4.84000	4.84000	4.84000	117.84690			0.00	0	
Total NI38 SPOT												0.00	0	
Total For NI38												0.00	0	
NILB11	On	31/01/2025	Spot Bond			3.21000	3.21000	3.21000	158.45691			0.00	0	
Total NILB11 SPOT												0.00	0	
Total For NILB11												0.00	0	
NILB12	On	07/12/2033	Spot Bond			3.45000	259.40845	3.45000	259.08005			0.00	0	
Total NILB12 SPOT												0.00	0	
Total For NILB12												0.00	0	
NILB13	On	31/01/2025	Spot Bond			3.01000	3.01000	3.01000	159.25367			0.00	0	
Total NILB13 SPOT												0.00	0	
Total For NILB13												0.00	0	
NILB14	On	31/03/2028	Spot Bond			3.21500	3.21500	3.21500	216.78196			0.00	0	
Total NILB14 SPOT												0.00	0	
Total For NILB14												0.00	0	
NILB15	On	31/03/2028	Spot Bond			3.36000	215.39836	3.36000	215.12723			0.00	0	
Total NILB15 SPOT												0.00	0	
Total For NILB15												0.00	0	
NILB17	On	31/01/2038	Spot Bond			4.86000	91.90032	4.86000	117.55802			0.00	0	
Total NILB17 SPOT												0.00	0	
Total For NILB17												0.00	0	
NN014	On	10/09/2024	Spot Bond					0.00000	99.47949			0.00	0	
Total NN014 SPOT												0.00	0	
Total For NN014												0.00	0	
NN016	On	20/03/2024	Spot Bond					0.00000	101.23344			0.00	0	
Total NN016 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 NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.61657				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.09735				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	98.96314				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	99.32811				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.18391				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.46228				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	97.89204				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.34358				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.81340				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	96.49884				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.46873				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	97.52688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	152.40112				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.64492				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	152.18653				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	145.39029				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.02052				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.05858				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	94.57741				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	84.73654				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.10624				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.02380				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN090 On 10/06/2024 Spot Bond					0.00000	100.36538				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.08162				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.76305				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.42003				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.94459				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.05266				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.94459				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.06409				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.38134				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.20360				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.23282				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN162 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 NN162										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	91.34716				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	115.85000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	110.69000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	118.22000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	116.30000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	115.15945				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 01/08/2022 Spot Bond					0.00000	111.80097				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	88.02633				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03: On 01/08/2022 Spot Bond					0.00000	111.80097				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	88.45229				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	90.08162				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.33161				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	103.53778				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 29/07/2022 Spot Bond					0.00000	100.69618				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08 On 08/09/2022 Spot Bond					0.00000	100.13912				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	126.96024				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	86.76534				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.44899				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.45881				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.42624				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.36254				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	109.71499				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	100.48589				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B21 On 22/05/2054 Spot Bond					0.00000	100.45968				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C10 On 22/05/2052 Spot Bond					0.00000	100.39274				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C17 On 22/05/2052 Spot Bond					0.00000	111.57279				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D5 On 22/05/2052 Spot Bond					0.00000	100.40279				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA022 On 31/10/2022 Spot Bond			7.29500	103.37705	7.29500	103.31671				0.00	0	20,000,00
Total NRA022 SPOT										0.00	0	20,000,00
Total For NRA022										0.00	0	20,000,00
NRA023 On 31/05/2023 Spot Bond			2.14000	205.13941	2.14000	204.90143				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA028 On 30/11/2028 Spot Bond			11.43500	104.29961	11.43500	104.20459			81,140,473,000.00	7,095,800	466,920,50	
Total NRA028 SPOT									81,140,473,000.00	7,095,800	466,920,50	
Total For NRA028									81,140,473,000.00	7,095,800	466,920,50	
NRA028/R186 On 30/11/2028 Spot Bond			100.00000	13.27635	100.00000	13.18840				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.67527				0.00	0	12,840,000,00
Total NTC23 SPOT										0.00	0	12,840,000,00

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 NTC23										0.00	0	12,840,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.93528				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.01494				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.01561				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.51556				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	100.77325				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.37637				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.04293				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.93762				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.62500	108.33277	8.62500	108.25822				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			6.88000	103.76788	6.88000	103.71017				0.00	0	12,900,00
Total OML09 SPOT										0.00	0	12,900,00
Total For OML09										0.00	0	12,900,00
OML10 On 14/09/2025 Spot Bond			9.00000	109.46024	9.00000	109.38171				0.00	0	670,000,00

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 OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.69271				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.33987				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.25110				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.52266				0.00	1,000,000,000	2,380,000,00
Total PEP01 SPOT										0.00	1,000,000,000	2,380,000,00
Total For PEP01										0.00	1,000,000,000	2,380,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	101.06776				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.35581				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.31340				0.00	0	1,000,000,00
Total PEP04 SPOT										0.00	0	1,000,000,00
Total For PEP04										0.00	0	1,000,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.36892				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.20876				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.32481				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.86500	105.93510	8.92500	105.63245				567,561,647,215,500.00	2,432,889,074,700	1,064,568,227,40
Total R186 SPOT										57,561,647,215,500.00	432,889,074,700	106,568,227,40
Total For R186										57,561,647,215,500.00	432,889,074,700	106,568,227,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R197 On 07/12/2023 Spot Bond			0.91000	326.96363	0.87000	326.80357			157,486,013,958,000.00	173,061,553,800	73,871,876,900
Total R197 SPOT									157,486,013,958,000.00	173,061,553,800	73,871,876,900
Total For R197									157,486,013,958,000.00	173,061,553,800	73,871,876,900
R202 On 07/12/2033 Spot Bond			4.03000	245.71971	4.03000	245.39718			300,295,902,972,000.00	74,515,112,400	126,100,405,500
Total R202 SPOT									300,295,902,972,000.00	74,515,112,400	126,100,405,500
Total For R202									300,295,902,972,000.00	74,515,112,400	126,100,405,500
R2023 On 28/02/2023 Spot Bond			5.68000	103.73838	5.69500	103.68066			161,764,660,056,000.00	204,536,031,700	426,786,231,700
Total R2023 SPOT									161,764,660,056,000.00	204,536,031,700	426,786,231,700
Total For R2023									161,764,660,056,000.00	204,536,031,700	426,786,231,700
R2030 On 31/01/2030 Spot Bond			10.36000	90.85434	10.43500	90.42164			582,389,021,568,000.00	3,048,493,148,800	2,752,891,956,400
Total R2030 SPOT									582,389,021,568,000.00	3,048,493,148,800	2,752,891,956,400
Total For R2030									582,389,021,568,000.00	3,048,493,148,800	2,752,891,956,400
R2032 On 31/03/2032 Spot Bond			10.81000	86.57609	10.90000	86.02374			489,448,377,612,000.00	2,172,936,945,200	1,558,324,583,100
Total R2032 SPOT									489,448,377,612,000.00	2,172,936,945,200	1,558,324,583,100
Total For R2032									489,448,377,612,000.00	2,172,936,945,200	1,558,324,583,100
R2035 On 28/02/2035 Spot Bond			11.10000	87.71339	11.20500	87.01042			241,657,631,780,000.00	2,003,752,939,800	1,292,198,690,000
Total R2035 SPOT									241,657,631,780,000.00	2,003,752,939,800	1,292,198,690,000
Total For R2035									241,657,631,780,000.00	2,003,752,939,800	1,292,198,690,000
R2037 On 31/01/2037 Spot Bond			11.30000	83.45912	11.41000	82.72588			368,736,982,200,000.00	1,094,578,494,000	1,405,835,025,900
Total R2037 SPOT									368,736,982,200,000.00	1,094,578,494,000	1,405,835,025,900
Total For R2037									368,736,982,200,000.00	1,094,578,494,000	1,405,835,025,900
R2040 On 31/01/2040 Spot Bond			11.40000	85.39302	11.52000	84.54716			794,323,078,280,000.00	1,210,028,340,200	1,252,171,875,600
Total R2040 SPOT									794,323,078,280,000.00	1,210,028,340,200	1,252,171,875,600
Total For R2040									794,323,078,280,000.00	1,210,028,340,200	1,252,171,875,600
R2044 On 31/01/2044 Spot Bond			11.43500	82.00488	11.56000	81.12103			038,433,668,503,000.00	1,752,377,233,800	1,099,806,006,500
Total R2044 SPOT									38,433,668,503,000.00	1,752,377,233,800	1,099,806,006,500
Total For R2044									38,433,668,503,000.00	1,752,377,233,800	1,099,806,006,500
R2048 On 28/02/2048 Spot Bond			11.38500	80.83485	11.50000	79.99941			822,320,145,808,500.00	3,761,292,942,100	3,646,476,898,900
Total R2048 SPOT									822,320,145,808,500.00	3,761,292,942,100	3,646,476,898,900
Total For R2048									822,320,145,808,500.00	3,761,292,942,100	3,646,476,898,900
R209 On 31/03/2036 Spot Bond			11.14500	67.29668	11.25500	66.66932			306,777,769,150,500.00	835,063,056,900	927,852,775,800
Total R209 SPOT									306,777,769,150,500.00	835,063,056,900	927,852,775,800
Total For R209									306,777,769,150,500.00	835,063,056,900	927,852,775,800
R210 On 31/03/2028 Spot Bond			2.78000	222.10331	2.86000	220.89500			210,392,915,900,000.00	75,680,905,000	220,640,329,300
Total R210 SPOT									210,392,915,900,000.00	75,680,905,000	220,640,329,300
Total For R210									210,392,915,900,000.00	75,680,905,000	220,640,329,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R210									10,392,915,900,000.00	75,680,905,000	220,640,329,30
R213 On 28/02/2031 Spot Bond			10.66500	81.66671	10.75500	81.16577			052,168,472,467,500.00	1,411,361,319,500	1,318,735,952,00
Total R213 SPOT									2,168,472,467,500.00	411,361,319,500	318,735,952,00
Total For R213									2,168,472,467,500.00	411,361,319,500	318,735,952,00
R214 On 28/02/2041 Spot Bond			11.41000	64.32977	11.53500	63.61172			787,062,493,114,000.00	507,192,155,400	898,972,501,40
Total R214 SPOT									3,706,249,311,400.00	507,192,155,400	398,972,501,40
Total For R214									3,706,249,311,400.00	507,192,155,400	398,972,501,40
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.59801			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.29587			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.31573			0.00	0	4,600,000,00
Total RDFB15 SPOT									0.00	0	4,600,000,00
Total For RDFB15									0.00	0	4,600,000,00
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.25540			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.58550			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.96472			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.91225			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.31073			0.00	0	
Total RDFB22 SPOT									0.00	0	
Total For RDFB22									0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.45527			0.00	0	
Total RDFB23 SPOT									0.00	0	
Total For RDFB23									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.34619			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.54021				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.87954				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.01060				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	99.99978				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	98.81362				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.27796				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.84943				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.27093				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.29253				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.89233				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.71446				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED70 On 17/04/2023 Spot Bond					0.00000	102.20317				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.06286				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.33327				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.13527				0.00	600,000,000	300,000,000
Total RES49 SPOT										0.00	600,000,000	300,000,000
Total For RES49										0.00	600,000,000	300,000,000
RES50 On 22/10/2023 Spot Bond					0.00000	101.58523				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.64200				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.94624				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	99.94964				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	99.94652				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	99.94283				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	99.93381				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RMBI06									0.00	0	
RW23 On 10/12/2023 Spot Bond			7.41500	103.12807	7.41500	103.06654			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.57000	94.35023	11.57000	94.26329			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			12.05500	92.30108	12.05500	97.53229			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.91672			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.11500	93.66456	11.11500	98.41489			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.84197			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.90503			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.31500	103.32465	9.31500	103.24800		9,762,120,000,000.00	1,048,000,000	280,000,000	
Total SBS20 SPOT								9,762,120,000,000.00	1,048,000,000	280,000,000	
Total For SBS20								9,762,120,000,000.00	1,048,000,000	280,000,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.70660			0.00	380,000,000	190,000,000
Total SBS21 SPOT									0.00	380,000,000	190,000,000
Total For SBS21									0.00	380,000,000	190,000,000
SBS27 On 20/02/2024 Spot Bond			8.17500	106.32784	8.17500	106.25726			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.39500	96.71589	9.39500	96.64353			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.78500	100.20903	9.78500	100.13059				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.63500	105.46127	8.63500	105.38862				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.78000	104.25790	8.78000	104.18368				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.59500	99.24300	10.59500	99.15813				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.30500	102.42455	6.30500	102.37279				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.07000	105.60799	9.07000	105.53164				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.87000	105.02592	9.87000	104.94347				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.64500	106.18388	6.64500	106.12637				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.08829				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.28500	8.28500	8.28500	105.89926				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.13315				0.00	400,000,000	200,000,000
Total SBS52 SPOT										0.00	400,000,000	200,000,000
Total For SBS52										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS53 On 03/05/2027 Spot Bond					0.00000	102.02957				0.00	480,000,000	300,000,000
Total SBS53 SPOT										0.00	480,000,000	300,000,000
Total For SBS53										0.00	480,000,000	300,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	101.01537				0.00	580,000,000	290,000,000
Total SBS57 SPOT										0.00	580,000,000	290,000,000
Total For SBS57										0.00	580,000,000	290,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	101.99150				0.00	600,000,000	300,000,000
Total SBS58 SPOT										0.00	600,000,000	300,000,000
Total For SBS58										0.00	600,000,000	300,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	101.35203				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.92501				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.41566				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.32700				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.89472				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	99.86827				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.85466				0.00	1,780,000,000	890,000,000
Total SBS67 SPOT										0.00	1,780,000,000	890,000,000
Total For SBS67										0.00	1,780,000,000	890,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.50509				0.00	60,000,000	30,000,000
Total SBS68 SPOT										0.00	60,000,000	30,000,000
Total For SBS68										0.00	60,000,000	30,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.26928				0.00	0	
Total SBS69 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 SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.51961				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.40571				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.02568				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.56728				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.78011				0.00	1,620,000,000	810,000,000
Total SBS75 SPOT										0.00	1,620,000,000	810,000,000
Total For SBS75										0.00	1,620,000,000	810,000,000
SBS76 On 26/04/2032 Spot Bond					0.00000	100.82103				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.99000	322.00263	1.99000	321.63293			529,340,000,000.00		266,000,000	133,000,000
Total SBSI11 SPOT									529,340,000,000.00		266,000,000	133,000,000
Total For SBSI11									529,340,000,000.00		266,000,000	133,000,000
SBSI14 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	225.81626			118,320,000,000.00		24,000,000	24,000,000
Total SBSI14 SPOT									118,320,000,000.00		24,000,000	24,000,000
Total For SBSI14									118,320,000,000.00		24,000,000	24,000,000
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.19886				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.88767				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	103.25747				0.00	1,520,000,000	540,000,000
Total SBT102 SPOT										0.00	1,520,000,000	540,000,000
Total For SBT102										0.00	1,520,000,000	540,000,000
SBT10 On 31/03/2024 Spot Bond					0.00000	105.54729				0.00	776,000,000	346,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT103 SPOT										0.00	776,000,000	346,000,000
Total For SBT103										0.00	776,000,000	346,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	106.69130				0.00	200,000,000	5,860,000,000
Total SBT104 SPOT										0.00	200,000,000	5,860,000,000
Total For SBT104										0.00	200,000,000	5,860,000,000
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				20,000,000,000,000.00	200,000,000	100,000,000
Total SBT105 SPOT										20,000,000,000,000.00	200,000,000	100,000,000
Total For SBT105										20,000,000,000,000.00	200,000,000	100,000,000
SBT106 On 31/12/2026 Spot Bond					0.00000	102.31669				0.00	0	1,650,000,000
Total SBT106 SPOT										0.00	0	1,650,000,000
Total For SBT106										0.00	0	1,650,000,000
SBT107 On 08/04/2027 Spot Bond					0.00000	101.66952				0.00	0	1,100,000,000
Total SBT107 SPOT										0.00	0	1,100,000,000
Total For SBT107										0.00	0	1,100,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	101.78895				0.00	4,500,000,000	15,000,000,000
Total SBT201 SPOT										0.00	4,500,000,000	15,000,000,000
Total For SBT201										0.00	4,500,000,000	15,000,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.51237				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.06500	104.99990	7.06500	104.94016				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.63806				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.86178				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.74138				0.00	800,000,000	400,000,000
Total SBT207 SPOT										0.00	800,000,000	400,000,000
Total For SBT207										0.00	800,000,000	400,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.36195				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT209 On 29/06/2026 Spot Bond					0.00000	101.23871				0.00	800,000,000	400,000,000
Total SBT209 SPOT										0.00	800,000,000	400,000,000
Total For SBT209										0.00	800,000,000	400,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	101.53013				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.81468				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.85563				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.87500	96.26697	9.87500	96.19011				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.48798				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.49029				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.50535				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.50099				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.53573				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.49238				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.53573				0.00	0	
Total SLRB6 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 SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.52704				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.58778				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.50975				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.55308				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.54873				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.39000	105.58329	7.39000	105.52050				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	99.83589				0.00	0	70,000,00
Total SNT04 SPOT										0.00	0	70,000,00
Total For SNT04										0.00	0	70,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.33575				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.61946				0.00	400,000,000	200,000,00
Total SNT06 SPOT										0.00	400,000,000	200,000,00
Total For SNT06										0.00	400,000,000	200,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.54464				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.44654				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.68841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.41404				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.42215				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	99.84243				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.00790				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	99.95094				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.50049				0.00	800,000,000	400,000,000
Total SPG007 SPOT										0.00	800,000,000	400,000,000
Total For SPG007										0.00	800,000,000	400,000,000
SPG00 On 15/10/2022 Spot Bond					0.00000	101.10840				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.51877				0.00	0	500,000,000
Total SPG009 SPOT										0.00	0	500,000,000
Total For SPG009										0.00	0	500,000,000
SPG01 On 01/12/2023 Spot Bond					0.00000	100.25981				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.78843				0.00	0	150,000,000
Total SSA07 SPOT										0.00	0	150,000,000
Total For SSA07										0.00	0	150,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	101.30422				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01 On 31/01/2025 Spot Bond			3.27500	3.27500	3.27500	158.19900				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.90000	105.80284	8.90000	105.72693				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.24500	83.72136	10.24500	83.65319				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.43915				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.06789				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			7.09500	105.13183	7.09500	105.07177				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.99000	115.86238	4.99000	115.70089				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.51569				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.77258				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.60803				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.90000	1.90000	1.90000	322.04432				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.83194				0.00	0	
Total SSN054 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 SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.69761				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	101.05495				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	158.69540				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.99000	4.99000	4.99000	115.70089				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.14000	4.14000	4.14000	112.95518				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.04000	4.04000	4.04000	207.55731				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.33415				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.32879				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.03553				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.03478				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.08294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.07528				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	99.94667				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.09102				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.39745				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.02527				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.68474				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.90500	4.90500	4.90500	226.33458				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	98.98479				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.08711				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.27240				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.34207				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09 On 07/06/2023 Spot Bond					0.00000	100.18535				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			11.10000	87.41716	11.10000	87.33894				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	99.91555				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.19000	206.20208	4.19000	205.92879				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.08500	222.94548	5.08500	222.63403				0.00	0	694,500,00
Total SSN105 SPOT										0.00	0	694,500,00
Total For SSN105										0.00	0	694,500,00
SSN10 On 10/02/2023 Spot Bond					0.00000	100.54791				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	101.68204				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/09/2022 Spot Bond					0.00000	100.05585				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.26031				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	101.05759				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.96231				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	101.08132				0.00	0	
Total SSN139 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 SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.94481				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.71856				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.88235				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.15180				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.39096				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15: On 29/06/2022 Spot Bond					0.00000	101.20373				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.17863				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.18074				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.17652				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN15: On 30/06/2022 Spot Bond					0.00000	101.17863				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.13271				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN15: On 05/07/2022 Spot Bond					0.00000	101.13676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN158 On 05/07/2022 Spot Bond					0.00000	101.13676				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN159 On 05/07/2022 Spot Bond					0.00000	101.12100				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SSN160 On 08/06/2023 Spot Bond					0.00000	100.14052				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN161 On 09/09/2022 Spot Bond					0.00000	100.12380				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN162 On 12/09/2022 Spot Bond					0.00000	100.11315				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN163 On 12/12/2022 Spot Bond					0.00000	100.10989				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN164 On 13/09/2022 Spot Bond					0.00000	100.06539				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN165 On 13/09/2022 Spot Bond					0.00000	100.06466				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN166 On 13/09/2022 Spot Bond					0.00000	100.06539				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN167 On 13/09/2022 Spot Bond					0.00000	100.06484				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN168 On 15/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SST201 On 08/12/2026 Spot Bond					0.00000	100.51790				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.07643				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.41500	100.81849	9.41500	100.74250				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.38420				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.41603				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.41468				0.00	80,000,000	40,000,000
Total T17A12 SPOT										0.00	80,000,000	40,000,000
Total For T17A12										0.00	80,000,000	40,000,000
T17A13 On 21/02/2024 Spot Bond					0.00000	100.42009				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.43141				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.42465				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.43141				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.35574	7.21000	102.29567				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.52129	7.72000	102.45696				0.00	0	
Total T17A32 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 T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.58635				0.00	400,000,000	400,000,000
Total TC001 SPOT										0.00	400,000,000	400,000,000
Total For TC001										0.00	400,000,000	400,000,000
TC002 On 15/02/2027 Spot Bond					0.00000	100.62989				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.28776				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.56482				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.61070				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.78249				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.40335				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16z On 27/05/2024 Spot Bond					0.00000	100.81264				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16z On 22/10/2022 Spot Bond					0.00000	100.91010				0.00	0	400,000,000
Total TFS163 SPOT										0.00	0	400,000,000
Total For TFS163										0.00	0	400,000,000
TFS164 On 22/10/2024 Spot Bond					0.00000	101.31607				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.73811				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.88490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.72465				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16E On 27/09/2026 Spot Bond					0.00000	99.84249				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16E On 30/11/2024 Spot Bond					0.00000	100.14988				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.29409				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.47181				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.52901				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.44225				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.65825				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.41294				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.42894				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B On 21/11/2022 Spot Bond					0.00000	100.46009				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.53888				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.55388				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.49189				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.60860				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.47566				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.00107				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.75883				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.61951				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.46529				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.63009				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	102.77099	8.49000	102.70020				0.00	0	
Total TH16A3 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 TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.52203				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.43504				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.46282				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.43301				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	101.88426	5.76000	101.83633				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.44790				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.66934				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.47362				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.46889				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.50136				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.49257				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.61410				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.67136				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.63769				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.46180				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.45167				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.44829				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.48609				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.47057				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.46855				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.61001				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.58513				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.56965				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH170: On 21/11/2022 Spot Bond					0.00000	100.38421				0.00	0	
Total TH1702 SPOT										0.00	0	
Total For TH1702										0.00	0	
TH170: On 21/05/2023 Spot Bond					0.00000	100.39441				0.00	0	
Total TH1703 SPOT										0.00	0	
Total For TH1703										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.15986				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.79500	103.04291	6.79500	102.98621				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.41500	107.10073	7.41500	107.03718				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.19356				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.18438				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.39500	101.14116	9.39500	101.06507				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.19190				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.79281				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.85375				0.00	0	800,000,00
Total TL31 SPOT										0.00	0	800,000,00
Total For TL31										0.00	0	800,000,00
TL32 On 09/02/2027 Spot Bond					0.00000	100.85128				0.00	0	
Total TL32 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 TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.31500	105.79255	7.31500	105.73061			152,015,941,000.00	20,781,400	1,163,909,40
Total TN23 SPOT									152,015,941,000.00	20,781,400	1,163,909,40
Total For TN23									152,015,941,000.00	20,781,400	1,163,909,40
TN23/R On 06/11/2023 Spot Bond			100.00000	41.11067	100.00000	40.83979			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.77500	102.41665	9.77500	102.33568			346,054,550,000.00	35,402,000	1,878,727,80
Total TN25 SPOT									346,054,550,000.00	35,402,000	1,878,727,80
Total For TN25									346,054,550,000.00	35,402,000	1,878,727,80
TN25/R On 19/08/2025 Spot Bond			100.00000	19.40372	100.00000	19.27375			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.02500	92.39889	11.02500	92.31808			255,687,390,000.00	23,191,600	18,586,457,30
Total TN27 SPOT									255,687,390,000.00	23,191,600	18,586,457,30
Total For TN27									255,687,390,000.00	23,191,600	18,586,457,30
TN27/R On 14/11/2027 Spot Bond			100.00000	10.79873	100.00000	10.72758			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.36500	98.68171	11.36500	98.59938			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.03500	94.10771	12.03500	94.01760			601,750,000,000.00	50,000,000	925,000,00
Total TN30 SPOT									601,750,000,000.00	50,000,000	925,000,00
Total For TN30									601,750,000,000.00	50,000,000	925,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.99864	8.00000	116.92344			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.41200	97.67992	12.41200	97.59115			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.79500	87.74342	12.79500	87.65426			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	102.08124	10.75000	101.99366			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.66559				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.71808				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.41000	101.11204	5.41000	102.40182				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	99.95007				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	99.95047				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	99.94944				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	99.94820				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	98.75530	7.61000	99.93846				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	99.95605				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	99.95563				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.18399				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond			6.80500	101.72702	6.80500	101.67167				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.47915				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.61392				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.32383				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.06233				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			7.09500	105.26215	7.09500	105.20201				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.06233				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.58034	8.62000	101.51009				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.43376				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.78359				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	99.94359				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	99.94606				0.00	0	
Total TRA5B2 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 TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	99.93004				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	99.93004				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	98.72811				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26 On 07/02/2023 Spot Bond					0.00000	96.17791				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26 On 13/02/2023 Spot Bond					0.00000	95.99279				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26 On 10/03/2023 Spot Bond					0.00000	95.38467				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.26900				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.97563				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.62855				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	100.95023				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.85970				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.75071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.36870				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.33920				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.31022				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.20758				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.13320				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.22500	103.38031	11.22500	103.28831				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.47065				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.52707				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.48369				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.54008				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.55310				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.57392				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.66576				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.68307				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.15939				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.33766				0.00	0	3,000,000,00
Total VKE11 SPOT										0.00	0	3,000,000,00
Total For VKE11										0.00	0	3,000,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	100.95476				0.00	200,000,000	100,000,00
Total VKE14 SPOT										0.00	200,000,000	100,000,00
Total For VKE14										0.00	200,000,000	100,000,00
VKE15 On 14/02/2023 Spot Bond					0.00000	100.47132				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.48285				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.40396				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.63361				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.53365				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.27e+0123,211,737,729,100	520,053,862,22	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for SPOT :									2.27e+017	211,737,729,100	520,053,862,22
Total Futures									2.27e+017	211,737,761,045	520,055,087,41
Total Options									8 499 675.00	7,500	131,50
Grand Total:									2.27e+017	211,737,768,545	520,055,218,91