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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/07/2022

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			12.49030	73.45864	12.41202	73.82345			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.72613	70.79513	12.64423	71.16644			0.00	0	
ES33	On	02/02/2023	Bond Future			12.95159	72.02364	12.86587	72.40209			0.00	0	
ES33	On	04/05/2023	Bond Future			13.16388	69.56878	13.07426	69.95474			0.00	0	
ES33	On	03/08/2023	Bond Future			14.69960	65.66008	14.60587	66.01239			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.88946	71.30253	12.82108	71.66104			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			13.10884	68.12989	13.03723	68.49472			0.00	0	
ES42	On	02/02/2023	Bond Future			13.31118	69.31416	13.23632	69.68598			0.00	0	
ES42	On	04/05/2023	Bond Future			13.51052	66.33813	13.43222	66.71730			0.00	0	
ES42	On	03/08/2023	Bond Future			14.86407	62.51278	14.77994	62.85912			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			161.69608	161.69608	161.23985	161.23985			11,318,725.60	70	10,76

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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	03/11/2022	Bond Future			164.16185	164.16185	163.70067	163.70067			0.00	0	
I2025	On	02/02/2023	Bond Future			165.31953	165.31953	164.85395	164.85395			0.00	0	
I2025	On	04/05/2023	Bond Future			168.38020	168.38020	167.90711	167.90711			0.00	0	
I2025	On	03/08/2023	Bond Future			157.60984	157.60984	157.13780	157.13780			0.00	0	
Total I2025 Future												11,318,725.60	70	10,71
Total For I2025												11,318,725.60	70	10,71
I2029	On	04/08/2022	Bond Future			118.80152	118.80152	117.98229	117.98229			0.00	0	2,66
I2029	On	03/11/2022	Bond Future			119.36452	119.36452	118.53450	118.53450			0.00	0	
I2029	On	02/02/2023	Bond Future			121.43302	121.43302	120.58979	120.58979			0.00	0	
I2029	On	04/05/2023	Bond Future			122.39375	122.39375	121.53788	121.53788			0.00	0	
I2029	On	03/08/2023	Bond Future			115.80161	115.80161	114.97055	114.97055			0.00	0	
Total I2029 Future												0.00	0	2,66
Total For I2029												0.00	0	2,66
I2033	On	04/08/2022	Bond Future			111.43012	111.43012	111.05248	111.05248			0.00	0	9,06
I2033	On	03/11/2022	Bond Future			111.79601	111.79601	111.41402	111.41402			0.00	0	
I2033	On	02/02/2023	Bond Future			113.73313	113.73313	113.34552	113.34552			0.00	0	
I2033	On	04/05/2023	Bond Future			114.46614	114.46614	114.07411	114.07411			0.00	0	
I2033	On	03/08/2023	Bond Future			108.30582	108.30582	107.91499	107.91499			0.00	0	
Total I2033 Future												0.00	0	9,06
Total For I2033												0.00	0	9,06
I2038	On	04/08/2022	Bond Future			124.37830	124.37830	124.20268	124.20268			0.00	0	4,80
I2038	On	03/11/2022	Bond Future			126.27518	126.27518	126.09842	126.09842			0.00	0	
I2038	On	02/02/2023	Bond Future			126.56581	126.56581	126.38957	126.38957			0.00	0	
I2038	On	04/05/2023	Bond Future			128.90995	128.90995	128.73115	128.73115			0.00	0	
I2038	On	03/08/2023	Bond Future			120.01509	120.01509	119.82893	119.82893			0.00	0	
Total I2038 Future												0.00	0	4,87
Total For I2038												0.00	0	4,87
I2046	On	04/08/2022	Bond Future			113.40659	113.40659	111.91976	111.91976			0.00	0	18,24
I2046	On	03/11/2022	Bond Future			113.17397	113.17397	111.66641	111.66641			0.00	0	1,62
I2046	On	02/02/2023	Bond Future			115.13569	115.13569	113.60306	113.60306			0.00	0	
I2046	On	04/05/2023	Bond Future			115.24552	115.24552	113.68868	113.68868			0.00	0	
I2046	On	03/08/2023	Bond Future			108.99053	108.99053	107.49688	107.49688			0.00	0	
Total I2046 Future												0.00	0	19,87
Total For I2046												0.00	0	19,87
I2050	On	04/08/2022	Bond Future			114.75373	114.75373	113.27931	113.27931			2,180,320.87	19	12,77
I2050	On	03/11/2022	Bond Future			116.50337	116.50337	115.00793	115.00793			0.00	0	
I2050	On	02/02/2023	Bond Future			116.41562	116.41562	114.89734	114.89734			0.00	0	
I2050	On	04/05/2023	Bond Future			118.57143	118.57143	117.02593	117.02593			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	03/08/2023	Bond Future			110.03355	110.03355	108.55555	108.55555			2,090,637.45	19	
Total I2050 Future												4,270,958.32	38	12,77
Total For I2050												4,270,958.32	38	12,77
R186	On	04/08/2022	Bond Future			9.18509	106.05218	9.06012	106.50753		4.95	655,720,628.94	6,183	89,77
R186	On	03/11/2022	Bond Future			9.41068	107.64328	9.27584	108.10678		4.79	0.00	0	12,94
R186	On	02/02/2023	Bond Future			9.60770	104.18790	9.46171	104.66030		4.91	0.00	0	
R186	On	04/05/2023	Bond Future			9.79338	106.09693	9.63473	106.57870		4.78	0.00	0	
R186	On	03/08/2023	Bond Future			12.83048	95.12899	12.66018	95.56686		4.82	0.00	0	
Total R186 Future												655,720,628.94	6,183	102,72
R186	On	04/08/2022	Bond Future	8.15	Put			3,392.25000	3.39225	3,847,390	3.64	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			46.32000	0.04632	66,510	5.92	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Call			0.15000	0.00015	0,010	3.61	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,468.24000	3.46824	3,923,450	3.61	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			0.19000	0.00019	0,010	3.63	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,430.24000	3.43024	3,885,410	3.63	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			0.23000	0.00023	0,020	3.64	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	4.62	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			8,036.10000	8.03610	8,491,450	4.62	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.01000	0.00001	0,000	3.44	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			4,117.35000	4.11735	4,572,690	3.44	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			2,635.72000	2.63572	2,200,560	5.92	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			153.30000	0.15330	103,210	4.75	0.00	0	4,37
R186	On	03/11/2022	Bond Future	8.23	Put			3,837.72000	3.83772	4,251,130	4.75	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			298.36000	0.29836	211,480	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,909.46000	2.90946	3,286,080	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			304.74000	0.30474	216,370	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,880.29000	2.88029	3,255,420	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			311.23000	0.31123	221,350	4.70	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,851.25000	2.85125	3,224,870	4.70	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			632.81000	0.63281	478,080	4.70	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,903.46000	1.90346	2,212,230	4.70	0.00	0	4,37
R186	On	02/02/2023	Bond Future	8.32	Put			4,113.48000	4.11348	4,509,090	4.74	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			328.37000	0.32837	250,660	4.74	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,084.10000	4.08410	4,478,790	4.74	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			332.97000	0.33297	254,350	4.73	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,054.77000	4.05477	4,448,550	4.73	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			323.81000	0.32381	247,020	4.74	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			776.42000	0.77642	638,470	4.50	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,295.87000	3.29587	3,639,690	4.50	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
R186	On	04/05/2023	Bond Future	8.83	Call		786.14000	0.78614	646,960	4.51	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put		3,274.20000	3.27420	3,616,790	4.51	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call		795.60000	0.79560	655,200	4.51	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		3,252.29000	3.25229	3,593,660	4.51	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call		113.38000	0.11338	88,880	4.81	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put		8,067.07000	8.06707	8,480,440	4.81	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call		115.43000	0.11543	90,560	4.81	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put		8,040.57000	8.04057	8,453,570	4.81	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call		117.62000	0.11762	92,370	4.82	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put		8,014.22000	8.01422	8,426,840	4.82	0.00	0	
Total R186 Option											0.00	0	19,42
Total For R186											655,720,628.94	6,183	122,14
R197	On	04/08/2022	Bond Future			329.91440	329.91440	328.50925	328.50925		0.00	0	80
R197	On	03/11/2022	Bond Future			334.94471	334.94471	333.52216	333.52216		0.00	0	
R197	On	02/02/2023	Bond Future			332.00017	332.00017	330.56308	330.56308		0.00	0	
R197	On	04/05/2023	Bond Future			338.15022	338.15022	336.68870	336.68870		0.00	0	
R197	On	03/08/2023	Bond Future			337.73401	337.73401	336.80774	336.80774		0.00	0	
Total R197 Future											0.00	0	81
Total For R197											0.00	0	81
R202	On	04/08/2022	Bond Future			243.20650	243.20650	241.27574	241.27574		0.00	0	6,83
R202	On	03/11/2022	Bond Future			246.91476	246.91476	244.95761	244.95761		0.00	0	
R202	On	02/02/2023	Bond Future			246.54620	246.54620	244.56088	244.56088		0.00	0	
R202	On	04/05/2023	Bond Future			251.11138	251.11138	249.09117	249.09117		0.00	0	
R202	On	03/08/2023	Bond Future			232.87426	232.87426	230.92962	230.92962		0.00	0	
Total R202 Future											0.00	0	6,83
Total For R202											0.00	0	6,83
R2023	On	04/08/2022	Bond Future			6.78674	103.94419	6.74675	103.96584	0.66	8,315,535.20	80	28,53
R2023	On	03/11/2022	Bond Future			7.34629	101.58507	7.26999	101.60833	0.41	0.00	0	
Total R2023 Future											8,315,535.20	80	28,53
R2023	On	04/08/2022	Bond Future	6.03	Call		0.03000	0.00003	0,010	0.44	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		389.64000	0.38964	411,270	0.44	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		0.04000	0.00004	0,010	0.44	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		384.19000	0.38419	405,810	0.44	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		0.05000	0.00005	0,010	0.44	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		378.75000	0.37875	400,360	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		313.70000	0.31370	336,330	0.28	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		1.80000	0.00180	1,130	0.28	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		310.77000	0.31077	333,360	0.28	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/11/2022	Bond Future	6.27	Call			1.97000	0.00197	1,240	0.28	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			307.87000	0.30787	330,400	0.28	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			1.67000	0.00167	1,040	0.28	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												8,315,535.20	80	28,53
R2030	On	04/08/2022	Bond Future			10.79254	86.13339	10.67854	86.65684		8.07	0.00	0	91,4
R2030	On	03/11/2022	Bond Future			11.00569	87.42647	10.88585	87.95887		8.01	0.00	0	19,5
R2030	On	02/02/2023	Bond Future			11.20369	84.91564	11.07745	85.45803		8.28	0.00	0	
R2030	On	04/05/2023	Bond Future			11.39623	86.47283	11.26324	87.02573		8.14	0.00	0	
R2030	On	03/08/2023	Bond Future			13.25669	77.77963	13.11693	78.28761		8.13	0.00	0	
Total R2030 Future												0.00	0	110,93
R2030	On	04/08/2022	Bond Future	9.54	Put			5,458.09000	5.45809	5,981,540	4.46	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			0.00000	0.00000	0,000	4.43	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			5,408.27000	5.40827	5,931,720	4.43	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			0.00000	0.00000	0,000	4.40	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			5,358.48000	5.35848	5,881,930	4.40	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			1,577.01000	1.57701	1,173,210	8.69	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	6.77	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			11,910.34000	11.91034	12,433,790	6.77	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	5.89	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			7,941.84000	7.94184	8,465,290	5.89	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.00000	0.00000	0,000	4.46	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			337.20000	0.33720	456,850	8.69	0.00	0	80
R2030	On	03/11/2022	Bond Future	10.09	Call			363.94000	0.36394	266,610	7.62	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			4,009.10000	4.00910	4,444,170	7.62	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			637.98000	0.63798	756,470	8.86	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			140.04000	0.14004	95,580	7.57	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			5,643.29000	5.64329	6,131,230	7.57	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			355.82000	0.35582	260,200	7.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			4,048.02000	4.04802	4,484,800	7.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			372.21000	0.37221	273,130	7.62	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,970.36000	3.97036	4,403,680	7.62	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			463.18000	0.46318	345,720	7.64	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			3,592.95000	3.59295	4,007,890	7.64	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			3,621.44000	3.62144	3,207,530	8.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			5,343.39000	5.34339	5,786,250	7.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			490.52000	0.49052	389,820	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			5,304.02000	5.30402	5,745,710	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			498.89000	0.49889	396,850	7.78	0.00	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	10.01	Put			5,266.15000	5.26615	5,706,500	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			366.09000	0.36609	287,030	7.87	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			6,110.62000	6.11062	6,573,950	7.87	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			382.90000	0.38290	300,830	7.86	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.83	Put			5,987.00000	5.98700	6,447,320	7.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			449.91000	0.44991	356,100	7.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			5,541.45000	5.54145	5,990,030	7.81	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			141.35000	0.14135	106,400	8.14	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,752.75000	8.75275	9,260,190	8.14	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			296.05000	0.29605	229,920	7.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			6,699.54000	6.69954	7,175,800	7.93	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			360.72000	0.36072	282,640	7.88	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			6,152.12000	6.15212	6,616,430	7.88	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			67.91000	0.06791	49,540	8.23	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.99	Call			483.63000	0.48363	384,100	7.79	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			10,603.86000	10.60386	11,127,880	8.23	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			107.76000	0.10776	80,240	8.21	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			9,502.79000	9.50279	10,017,660	8.21	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			115.40000	0.11540	86,160	8.19	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.08	Put			9,313.75000	9.31375	9,826,900	8.19	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			2,254.94000	2.25494	1,964,910	8.39	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			2,071.63000	2.07163	2,323,990	8.39	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,351.34000	2.35134	2,054,360	8.43	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,996.16000	1.99616	2,241,570	8.43	0.00	0	40
R2030	On	04/05/2023	Bond Future	10.54	Call			1,228.84000	1.22884	1,049,550	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			4,317.38000	4.31738	4,690,990	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			2,743.67000	2.74367	2,444,660	8.22	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call			1,067.91000	1.06791	905,680	7.68	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.42	Put			4,682.56000	4.68256	5,073,230	7.68	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,201.13000	1.20113	1,024,710	7.71	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			1,018.82000	1.01882	1,140,510	9.29	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.53	Call			1,214.80000	1.21480	1,036,950	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			4,347.03000	4.34703	4,722,080	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			436.63000	0.43663	356,520	7.76	0.00	0	50
R2030	On	04/05/2023	Bond Future	9.67	Put			7,430.83000	7.43083	7,903,620	7.76	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			500.27000	0.50027	410,630	7.73	0.00	0	40
R2030	On	04/05/2023	Bond Future	11.34	Put			2,423.99000	2.42399	2,677,880	8.22	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.00	Call			650.86000	0.65086	539,850	7.67	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.00	Put			6,138.40000	6.13840	6,580,290	7.67	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put			6,988.77000	6.98877	7,452,030	7.73	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	9.03	Call		180.12000	0.18012	142,180	7.86	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		10,187.31000	10.18731	10,702,270	7.86	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		4,377.08000	4.37708	4,753,560	7.71	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		389.59000	0.38959	316,720	7.78	0.00	0	10
R2030	On	04/05/2023	Bond Future	9.58	Put		7,800.17000	7.80017	8,280,200	7.78	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		3,441.49000	3.44149	3,103,990	8.46	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,968.54000	1.96854	2,183,940	8.46	0.00	0	40
R2030	On	04/05/2023	Bond Future	12.04	Call		4,604.16000	4.60416	4,216,630	8.85	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,438.49000	1.43849	1,603,860	8.85	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call		5,988.57000	5.98857	5,557,360	9.29	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		559.27000	0.55927	473,150	8.02	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		7,361.77000	7.36177	7,783,630	8.02	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		2,095.64000	2.09564	1,881,000	9.08	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		4,049.40000	4.04940	4,342,740	9.08	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	10.40	Call		136.67000	0.13667	109,130	7.57	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	10.40	Put		10,907.35000	10.90735	11,387,790	7.57	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		551.68000	0.55168	466,440	8.01	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		7,394.77000	7.39477	7,817,510	8.01	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		566.73000	0.56673	479,740	8.02	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		7,328.66000	7.32866	7,749,650	8.02	0.00	0	
Total R2030 Option											0.00	0	12,55
Total For R2030											0.00	0	123,52
R2032	On	04/08/2022	Bond Future			11.24753	85.58346	11.12839	86.19399	9.34	0.00	0	97,90
R2032	On	03/11/2022	Bond Future			11.45438	82.71626	11.32971	83.33699	9.67	0.00	0	76,00
R2032	On	02/02/2023	Bond Future			11.64376	84.13230	11.51327	84.76448	9.73	0.00	0	
R2032	On	04/05/2023	Bond Future			11.82366	81.51590	11.68707	82.16019	10.08	0.00	0	
R2032	On	03/08/2023	Bond Future			13.40052	76.99193	13.25656	77.58735	9.65	0.00	0	
Total R2032 Future											0.00	0	174,02
R2032	On	04/08/2022	Bond Future	8.97	Call		0.00000	0.00000	0,000	8.17	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.00	Call		584.29000	0.58429	338,440	9.34	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		2.00000	0.00200	0,290	7.51	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put		7,696.09000	7.69609	8,306,620	7.30	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		3,878.15000	3.87815	3,293,280	11.15	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		77.00000	0.07700	102,660	11.15	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call		143.53000	0.14353	59,580	8.66	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put		2,389.42000	2.38942	2,916,000	8.66	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	10.10	Call		0.36000	0.00036	0,030	7.21	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put		1,249.02000	1.24902	1,613,700	9.34	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call		2,596.17000	2.59617	2,062,190	10.58	0.00	0	

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	11.60	Put			214.27000	0.21427	290,820	10.58	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			1.76000	0.00176	0,250	7.48	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			4,916.82000	4.91682	5,525,840	7.48	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			4,972.22000	4.97222	5,581,420	7.46	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			4,861.49000	4.86149	5,470,310	7.51	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			36.22000	0.03622	10,760	8.20	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			3,358.39000	3.35839	3,943,460	8.20	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			0.01000	0.00001	0,000	7.20	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			7,234.20000	7.23420	7,844,720	7.20	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put			12,181.54000	12.18154	12,792,070	8.17	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.00000	0.00000	0,000	7.69	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			9,575.16000	9.57516	10,185,690	7.69	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			0.00000	0.00000	0,000	7.30	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			5,529.82000	5.52982	6,140,020	7.21	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			1.54000	0.00154	0,210	7.46	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			3,976.42000	3.97642	4,458,050	9.01	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			544.28000	0.54428	402,770	9.02	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			3,935.78000	3.93578	4,415,000	9.02	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			143.64000	0.14364	95,170	8.69	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			6,030.78000	6.03078	6,597,220	8.69	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			353.48000	0.35348	252,070	8.87	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			4,702.47000	4.70247	5,221,790	8.87	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			16.70000	0.01670	9,550	8.80	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put			4,395.69000	4.39569	4,900,220	8.93	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call			532.10000	0.53210	393,000	9.01	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			7,549.14000	7.54914	8,142,900	8.73	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			125.51000	0.12551	82,350	8.70	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			6,542.84000	6.54284	7,120,410	8.70	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call			9.78000	0.00978	5,410	8.82	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.16	Put			6,285.13000	6.28513	6,857,390	8.69	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.21	Call			164.01000	0.16401	109,720	8.69	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Call			420.73000	0.42073	304,530	8.93	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			10,998.79000	10.99879	11,615,150	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			11.72000	0.01172	6,550	8.81	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.36	Put			10,706.06000	10.70606	11,321,620	8.81	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			10,125.36000	10.12536	10,738,940	8.80	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			73.18000	0.07318	46,210	8.73	0.00	0	70
R2032	On	03/11/2022	Bond Future	11.55	Call			2,486.77000	2.48677	2,104,740	10.07	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,394.18000	1.39418	1,632,880	10.07	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call			5,170.90000	5.17090	4,648,020	11.11	0.00	0	

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	12.30	Put			501.01000	0.50101	598,860	11.11	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Call			825.46000	0.82546	667,420	9.03	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.39	Call			525.57000	0.52557	413,870	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			795.27000	0.79527	909,640	11.21	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.40	Call			533.91000	0.53391	420,790	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			6,202.85000	6.20285	6,721,910	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			622.54000	0.62254	494,670	8.92	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,761.40000	5.76140	6,265,710	8.92	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.16	Call			361.57000	0.36157	279,250	8.96	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			5,072.89000	5.07289	5,547,030	9.03	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.22	Call			399.67000	0.39967	310,270	8.96	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Put			7,033.52000	7.03352	7,576,300	8.96	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			517.50000	0.51750	407,190	8.94	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			6,292.96000	6.29296	6,814,830	8.94	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			11,801.70000	11.80170	12,413,870	9.05	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			6,247.75000	6.24775	6,768,230	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			99.05000	0.09905	71,820	9.05	0.00	0	5!
R2032	On	02/02/2023	Bond Future	9.47	Put			10,907.29000	10.90729	11,512,240	9.05	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			237.51000	0.23751	179,600	9.00	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.92	Put			8,510.89000	8.51089	9,085,160	9.00	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			2,126.46000	2.12646	2,393,580	9.94	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,425.18000	3.42518	3,032,490	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,854.48000	1.85448	2,093,970	10.12	0.00	0	5!
R2032	On	02/02/2023	Bond Future	12.75	Call			6,533.12000	6.53312	6,015,310	11.21	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			7,320.17000	7.32017	7,870,030	8.96	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Call			69.71000	0.06971	49,700	9.05	0.00	0	4!
R2032	On	02/02/2023	Bond Future	11.69	Call			2,981.10000	2.98110	2,616,040	9.94	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,334.33000	1.33433	1,133,730	9.45	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			5,233.52000	5.23352	5,677,210	9.45	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,303.46000	1.30346	1,106,170	9.44	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			5,303.63000	5.30363	5,750,630	9.44	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,318.97000	1.31897	1,120,020	9.44	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			5,268.63000	5.26863	5,713,970	9.44	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			7,530.97000	7.53097	7,992,540	9.66	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			956.31000	0.95631	821,310	9.67	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			7,495.65000	7.49565	7,956,070	9.67	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			933.99000	0.93399	801,290	9.65	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			7,566.40000	7.56640	8,029,120	9.65	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			945.11000	0.94511	811,260	9.66	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2032 Option										0.00	0	29,96
Total For R2032										0.00	0	203,95
R2035 On 04/08/2022 Bond Future			11.50801	86.65243	11.42931	87.10475		10.43		0.00	0	129,02
R2035 On 03/11/2022 Bond Future			11.70141	83.46505	11.61924	83.92527		10.89		0.00	0	3,71
R2035 On 02/02/2023 Bond Future			11.88227	84.89290	11.79644	85.36179		11.00		0.00	0	
R2035 On 04/05/2023 Bond Future			12.04538	81.95011	11.95589	82.42814		11.55		0.00	0	
R2035 On 03/08/2023 Bond Future			13.44386	77.43166	13.34991	77.86934		11.07		0.00	0	
Total R2035 Future										0.00	0	132,80
R2035 On 04/08/2022 Bond Future	9.53	Call			0.00000	0.00000	0,000	9.40		0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			12,077.95000	12.07795	12,530,270	9.40		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			0.00000	0.00000	0,000	9.32		0.00	0	10
R2035 On 04/08/2022 Bond Future	11.13	Call			314.41000	0.31441	187,870	9.88		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			2,067.50000	2.06750	2,393,280	9.88		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			4,240.87000	4.24087	3,797,490	11.53		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Call			27.66000	0.02766	10,680	9.38		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			4,269.23000	4.26923	4,704,570	9.38		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			29.79000	0.02979	11,650	9.39		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Put			5,435.76000	5.43576	5,884,060	9.17		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			32.06000	0.03206	12,710	9.40		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			4,149.84000	4.14984	4,582,810	9.40		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Put			9,944.13000	9.94413	10,396,450	9.32		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			5.67000	0.00567	1,650	9.17		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.73	Put			4,209.43000	4.20943	4,643,610	9.39		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			67.14000	0.06714	76,080	11.53		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			14.79000	0.01479	5,100	9.29		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			4,754.01000	4.75401	5,196,640	9.29		0.00	0	10
R2035 On 03/11/2022 Bond Future	10.99	Put			4,316.00000	4.31600	4,654,780	10.17		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.05	Call			761.10000	0.76110	627,570	10.25		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.05	Put			4,053.54000	4.05354	4,380,230	10.25		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			902.43000	0.90243	752,220	10.36		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Put			11,095.04000	11.09504	11,548,630	9.64		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			100.97000	0.10097	73,660	9.65		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.30	Put			8,024.62000	8.02462	8,457,530	9.65		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			223.21000	0.22321	170,450	9.73		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			519.86000	0.51986	576,940	12.72		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.99	Call			665.63000	0.66563	544,190	10.17		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			940.13000	0.94013	785,680	10.38		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			3,640.71000	3.64071	3,946,480	10.38		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			6,186.59000	6.18659	5,783,450	12.72		0.00	0	

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	10.57	Put			6,439.67000	6.43967	6,847,130	9.73	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Put			3,720.92000	3.72092	4,030,930	10.36	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			20.04000	0.02004	13,410	9.64	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			921.07000	0.92107	768,760	10.37	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,680.58000	3.68058	3,988,490	10.37	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			834.03000	0.83403	718,540	10.10	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			6,091.18000	6.09118	6,444,580	10.10	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,095.88000	1.09588	955,590	10.25	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			5,342.11000	5.34211	5,670,710	10.25	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,112.85000	1.11285	971,040	10.26	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			574.97000	0.57497	487,620	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			7,165.56000	7.16556	7,547,100	9.99	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			806.30000	0.80630	693,620	10.09	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			6,183.49000	6.18349	6,539,700	10.09	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			819.99000	0.81999	705,910	10.09	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			786.65000	0.78665	853,130	12.96	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Call			305.98000	0.30598	253,270	9.99	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			9,141.60000	9.14160	9,557,780	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			520.50000	0.52050	439,720	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,479.77000	7.47977	7,867,880	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			556.40000	0.55640	471,270	9.99	0.00	0	40
R2035	On	02/02/2023	Bond Future	11.06	Put			5,300.13000	5.30013	5,627,210	10.26	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call			112.82000	0.11282	90,010	9.98	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			12,135.08000	12.13508	12,581,160	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			123.15000	0.12315	98,560	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			11,879.45000	11.87945	12,323,750	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			134.27000	0.13427	107,800	9.98	0.00	0	40
R2035	On	02/02/2023	Bond Future	10.87	Put			6,137.13000	6.13713	6,491,940	10.09	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			2,510.92000	2.51092	2,702,600	11.25	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			3,421.12000	3.42112	3,138,360	11.30	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			2,423.04000	2.42304	2,609,170	11.30	0.00	0	40
R2035	On	02/02/2023	Bond Future	13.22	Call			8,086.61000	8.08661	7,684,200	12.96	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			11,625.65000	11.62565	12,068,070	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			7,269.64000	7.26964	7,653,400	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			3,293.01000	3.29301	3,015,800	11.25	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,407.81000	1.40781	1,508,190	12.96	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Call			1,569.91000	1.56991	1,409,900	10.82	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Put			5,947.35000	5.94735	6,265,370	10.82	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			1,624.73000	1.62473	1,460,930	10.84	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			5,828.97000	5.82897	6,143,200	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
R2035	On	04/05/2023	Bond Future	11.21	Call		1,643.35000	1.64335	1,478,270	10.84	0.00	0		
R2035	On	04/05/2023	Bond Future	11.21	Put		5,789.97000	5.78997	6,102,920	10.84	0.00	0		
R2035	On	04/05/2023	Bond Future	9.85	Call		281.23000	0.28123	239,480	10.74	0.00	0	40	
R2035	On	04/05/2023	Bond Future	9.85	Put		12,797.61000	12.79761	13,233,890	10.74	0.00	0		
R2035	On	04/05/2023	Bond Future	10.42	Call		635.57000	0.63557	554,450	10.72	0.00	0	50	
R2035	On	04/05/2023	Bond Future	10.42	Put		9,509.54000	9.50954	9,906,450	10.72	0.00	0		
R2035	On	04/05/2023	Bond Future	10.60	Call		800.37000	0.80037	703,150	10.72	0.00	0	40	
R2035	On	04/05/2023	Bond Future	11.22	Call		1,662.10000	1.66210	1,495,750	10.85	0.00	0		
R2035	On	04/05/2023	Bond Future	11.22	Put		5,751.15000	5.75115	6,062,830	10.85	0.00	0		
R2035	On	04/05/2023	Bond Future	12.46	Call		5,018.09000	5.01809	4,700,920	12.08	0.00	0		
R2035	On	04/05/2023	Bond Future	12.46	Put		2,377.31000	2.37731	2,538,170	12.08	0.00	0	40	
R2035	On	04/05/2023	Bond Future	13.18	Call		7,609.72000	7.60972	7,232,070	12.96	0.00	0		
R2035	On	04/05/2023	Bond Future	10.60	Put		8,565.33000	8.56533	8,946,140	10.72	0.00	0		
R2035	On	03/08/2023	Bond Future	12.00	Put		8,002.09000	8.00209	8,322,010	11.07	0.00	0		
R2035	On	03/08/2023	Bond Future	11.98	Call		1,248.84000	1.24884	1,132,870	11.05	0.00	0		
R2035	On	03/08/2023	Bond Future	11.98	Put		8,080.68000	8.08068	8,402,390	11.05	0.00	0		
R2035	On	03/08/2023	Bond Future	11.99	Call		1,262.56000	1.26256	1,145,690	11.06	0.00	0		
R2035	On	03/08/2023	Bond Future	11.99	Put		8,041.32000	8.04132	8,362,130	11.06	0.00	0		
R2035	On	03/08/2023	Bond Future	12.00	Call		1,276.36000	1.27636	1,158,600	11.07	0.00	0		
Total R2035 Option											0.00	0	14,85	
Total For R2035											0.00	0	147,65	
R2037	On	04/08/2022	Bond Future			11.67653	78.28473	11.58774	78.79762	11.72	0.00	0	140,35	
R2037	On	03/11/2022	Bond Future			11.85785	79.46016	11.76538	79.98175	11.62	0.00	0	2,00	
R2037	On	02/02/2023	Bond Future			12.02711	76.56299	11.93073	77.09429	12.41	0.00	0		
R2037	On	04/05/2023	Bond Future			12.18895	77.96796	12.08860	78.50951	12.38	0.00	0		
R2037	On	03/08/2023	Bond Future			13.51016	69.46167	13.40378	69.96027	12.55	0.00	0		
Total R2037 Future											0.00	0	142,35	
R2037	On	04/08/2022	Bond Future	10.91	Call		40.63000	0.04063	15,750	10.77	0.00	0		
R2037	On	04/08/2022	Bond Future	10.91	Put		4,126.27000	4.12627	4,614,280	10.77	0.00	0		
R2037	On	04/08/2022	Bond Future	11.21	Call		236.53000	0.23653	128,120	11.22	0.00	0	1,00	
R2037	On	04/08/2022	Bond Future	11.21	Put		2,475.70000	2.47570	2,880,180	11.22	0.00	0		
R2037	On	04/08/2022	Bond Future	11.42	Call		580.89000	0.58089	372,240	11.58	0.00	0		
R2037	On	04/08/2022	Bond Future	11.42	Put		1,563.68000	1.56368	1,867,920	11.58	0.00	0	5	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,186.15000	4.18615	4,675,650	10.76	0.00	0	5	
R2037	On	04/08/2022	Bond Future	11.95	Call		2,393.10000	2.39310	1,954,410	12.54	0.00	0		
R2037	On	04/08/2022	Bond Future	11.95	Put		331.61000	0.33161	405,810	12.54	0.00	0	1,00	
R2037	On	04/08/2022	Bond Future	10.10	Call		0.02000	0.00002	0,000	10.38	0.00	0	5	
R2037	On	04/08/2022	Bond Future	10.10	Put		9,392.52000	9.39252	9,905,390	10.38	0.00	0		
R2037	On	04/08/2022	Bond Future	10.89	Call		35.33000	0.03533	13,340	10.74	0.00	0		

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/08/2022	Bond Future	10.89	Put			4,246.28000	4.24628	4,737,180	10.74	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			37.89000	0.03789	14,500	10.76	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			947.31000	0.94731	775,610	10.94	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,653.63000	3.65363	4,003,520	10.94	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			966.71000	0.96671	792,610	10.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,613.42000	3.61342	3,960,910	10.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			986.36000	0.98636	809,850	10.97	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,573.53000	3.57353	3,918,610	10.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			6,013.59000	6.01359	6,410,250	11.33	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			865.29000	0.86529	733,870	11.31	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			6,106.40000	6.10640	6,506,280	11.31	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			879.72000	0.87972	746,700	11.32	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			6,059.79000	6.05979	6,458,070	11.32	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			894.49000	0.89449	759,850	11.33	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,672.34000	1.67234	1,488,290	11.71	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			6,016.74000	6.01674	6,374,240	11.71	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			1,634.90000	1.63490	1,453,690	11.69	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			6,097.16000	6.09716	6,457,500	11.69	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,653.43000	1.65343	1,470,800	11.70	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			6,056.73000	6.05673	6,415,650	11.70	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			7,797.07000	7.79707	8,155,400	12.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			1,398.77000	1.39877	1,257,460	12.44	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			7,758.04000	7.75804	8,115,330	12.44	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			1,369.51000	1.36951	1,230,270	12.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			7,836.26000	7.83626	8,195,620	12.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			1,384.09000	1.38409	1,243,820	12.43	0.00	0	
Total R2037 Option												0.00	0	2,25
Total For R2037												0.00	0	144,60
R2040	On	04/08/2022	Bond Future			11.78996	79.77156	11.68085	80.44467		12.37	88,546,431.60	1,110	127,60
R2040	On	03/11/2022	Bond Future			11.96668	80.96933	11.85311	81.65352		12.27	0.00	0	4,40
R2040	On	02/02/2023	Bond Future			12.13186	77.84766	12.01354	78.54440		13.13	0.00	0	
R2040	On	04/05/2023	Bond Future			12.28944	79.27644	12.16631	79.98652		13.10	0.00	0	
R2040	On	03/08/2023	Bond Future			13.55795	70.44195	13.42551	71.09984		13.32	0.00	0	
Total R2040 Future												88,546,431.60	1,110	132,11
R2040	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	11.15	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put			13,956.92000	13.95692	14,630,030	11.15	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			3.33000	0.00333	0,650	10.85	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.05	Call			56.04000	0.05604	19,630	11.23	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			4,130.58000	4.13058	4,767,280	11.23	0.00	0	

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	04/08/2022	Bond Future	12.24	Call		3,524.04000	3.52404	2,905,320	13.31	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		6,480.31000	6.48031	7,150,740	10.85	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		48.94000	0.04894	16,650	11.20	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		167.49000	0.16749	221,880	13.31	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Put		4,257.95000	4.25795	4,898,770	11.20	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		52.39000	0.05239	18,090	11.21	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,194.12000	4.19412	4,832,930	11.21	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,094.45000	1.09445	867,210	11.71	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,856.12000	3.85612	4,313,070	11.71	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		700.69000	0.70069	535,480	11.41	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put		4,824.41000	4.82441	5,343,390	11.41	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		1,051.77000	1.05177	830,690	11.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,941.65000	3.94165	4,404,760	11.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,073.06000	1.07306	848,900	11.70	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,898.80000	3.89880	4,358,830	11.70	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		4,878.54000	4.87854	4,351,540	13.63	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		991.70000	0.99170	1,148,890	13.63	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Call		183.85000	0.18385	126,560	10.88	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		7,696.30000	7.69630	8,323,200	10.88	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		246.11000	0.24611	173,130	10.94	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		7,063.89000	7.06389	7,675,100	10.94	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		1,298.63000	1.29863	1,043,410	11.85	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put		3,487.23000	3.48723	3,916,200	11.85	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,609.98000	6.60998	7,137,750	12.04	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		964.21000	0.96421	793,170	12.05	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,559.62000	6.55962	7,085,320	12.05	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,569.99000	7.56999	8,131,940	11.93	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		738.55000	0.73855	598,630	11.93	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.96	Put		7,401.72000	7.40172	7,958,540	11.93	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		932.87000	0.93287	765,940	12.03	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,660.61000	6.66061	7,190,420	12.03	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		948.45000	0.94845	779,480	12.04	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,488.47000	2.48847	2,760,150	13.55	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.18	Call		177.64000	0.17764	134,480	11.92	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		12,359.03000	12.35903	13,012,610	11.92	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		189.10000	0.18910	143,570	11.92	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.21	Put		12,148.22000	12.14822	12,799,430	11.92	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		704.27000	0.70427	569,480	11.93	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		3,880.12000	3.88012	3,460,960	13.51	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,555.15000	2.55515	2,832,730	13.51	0.00	0	

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	02/02/2023	Bond Future	12.27	Call		3,986.29000	3.98629	3,561,230	13.55		0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		6,312.51000	6.31251	6,781,110	12.28		0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		1,947.53000	1.94753	1,696,670	12.32		0.00	0	50
R2040	On	04/05/2023	Bond Future	11.48	Put		6,101.57000	6.10157	6,560,790	12.32		0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		809.12000	0.80912	679,300	12.17		0.00	0	50
R2040	On	04/05/2023	Bond Future	10.92	Put		8,830.71000	8.83071	9,384,520	12.16		0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,801.15000	1.80115	1,563,410	12.27		0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,398.38000	6.39838	6,870,720	12.27		0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		370.58000	0.37058	302,050	12.19		0.00	0	40
R2040	On	04/05/2023	Bond Future	11.42	Put		6,355.34000	6.35534	6,825,800	12.28		0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		1,842.29000	1.84229	1,600,810	12.28		0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Call		8,436.52000	8.43652	7,879,010	14.74		0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,513.38000	1.51338	1,665,950	14.74		0.00	0	50
R2040	On	04/05/2023	Bond Future	11.42	Call		1,821.66000	1.82166	1,582,040	12.28		0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		13,476.86000	13.47686	14,118,410	12.19		0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		9,912.64000	9.91264	10,492,900	12.17		0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,024.00000	1.02400	867,730	12.16		0.00	0	40
R2040	On	04/05/2023	Bond Future	12.78	Call		5,862.03000	5.86203	5,383,670	13.80		0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,422.93000	2.42293	2,654,650	13.80		0.00	0	40
R2040	On	03/08/2023	Bond Future	12.22	Put		8,100.96000	8.10096	8,565,900	13.29		0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		1,645.28000	1.64528	1,450,970	13.30		0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		8,059.89000	8.05989	8,523,470	13.30		0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		1,612.26000	1.61226	1,420,680	13.28		0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		8,141.93000	8.14193	8,608,240	13.28		0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		1,628.85000	1.62885	1,435,900	13.29		0.00	0	
Total R2040 Option											0.00	0	11,56	
Total For R2040											88,546,431.60	1,110	143,65	
R2044	On	04/08/2022	Bond Future			11.76160	76.82664	11.68275	77.32042	13.03		0.00	0	91,48
R2044	On	03/11/2022	Bond Future			11.92805	77.98021	11.84596	78.48237	12.93		0.00	0	
R2044	On	02/02/2023	Bond Future			12.08314	74.93264	11.99763	75.44417	13.86		0.00	0	
R2044	On	04/05/2023	Bond Future			12.23056	76.30797	12.14160	76.82944	13.83		0.00	0	
R2044	On	03/08/2023	Bond Future			13.43220	67.75911	13.33642	68.23887	14.07		0.00	0	
Total R2044 Future											0.00	0	91,48	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,897.97000	3.89797	4,350,240	11.89		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		67.31000	0.06731	30,130	11.87		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		4,025.42000	4.02542	4,482,020	11.87		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		71.83000	0.07183	32,530	11.88		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,961.52000	3.96152	4,416,000	11.88		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		76.60000	0.07660	35,090	11.89		0.00	0	

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	03/11/2022	Bond Future	11.39	Put		3,971.25000	3.97125	4,299,770	12.32	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,098.85000	1.09885	922,860	12.33	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,927.50000	3.92750	4,253,670	12.33	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1,120.79000	1.12079	942,460	12.35	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,884.09000	3.88409	4,207,920	12.35	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		139.44000	0.13944	103,300	11.46	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		8,502.12000	8.50212	8,968,140	11.46	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		893.73000	0.89373	740,880	12.17	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		4,380.85000	4.38085	4,730,160	12.17	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1,077.16000	1.07716	903,520	12.32	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		6,399.50000	6.39950	6,770,550	12.76	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,027.77000	1.02777	890,500	12.74	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		6,500.80000	6.50080	6,875,060	12.74	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,044.68000	1.04468	905,800	12.75	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		6,450.11000	6.45011	6,822,760	12.75	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,061.58000	1.06158	921,100	12.76	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		1,868.40000	1.86840	1,683,910	12.95	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		6,401.56000	6.40156	6,738,540	12.95	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		1,889.52000	1.88952	1,703,610	12.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		6,357.64000	6.35764	6,693,200	12.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		1,910.77000	1.91077	1,723,460	12.97	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		6,313.94000	6.31394	6,648,100	12.97	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		8,042.89000	8.04289	8,373,030	13.98	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		1,664.17000	1.66417	1,516,610	13.96	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		8,126.32000	8.12632	8,458,520	13.96	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		1,681.13000	1.68113	1,532,550	13.97	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		8,084.51000	8.08451	8,415,690	13.97	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		1,698.20000	1.69820	1,548,580	13.98	0.00	0	
Total R2044 Option											0.00	0	3,20
Total For R2044											0.00	0	94,60
R2048	On	04/08/2022	Bond Future			11.71413	79.93839	11.64017	80.41160	12.74	0.00	0	213,30
R2048	On	03/11/2022	Bond Future			11.87961	76.71352	11.80252	77.19478	13.36	457,135,865.68	5,959	5,90
R2048	On	02/02/2023	Bond Future			12.03377	78.02598	11.95341	78.51624	13.53	0.00	0	
R2048	On	04/05/2023	Bond Future			12.17169	75.02106	12.08812	75.52082	14.30	0.00	0	
R2048	On	03/08/2023	Bond Future			13.33558	70.86944	13.24512	71.32884	13.74	0.00	0	
Total R2048 Future											457,135,865.68	5,959	219,30
R2048	On	04/08/2022	Bond Future	10.99	Call		54.08000	0.05408	24,170	11.82	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,447.73000	4.44773	4,891,030	11.82	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		57.84000	0.05784	26,150	11.83	0.00	0	1,20

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 04/08/2022 Bond Future	11.00	Put			4,380.58000	4.38058	4,822,100	11.83		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			0.22000	0.00022	0,040	11.19		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Put			8,776.50000	8.77650	9,249,530	11.19		0.00	0	
R2048 On 04/08/2022 Bond Future	10.90	Call			28.41000	0.02841	11,360	11.70		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.90	Put			5,065.10000	5.06510	5,521,260	11.70		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			50.53000	0.05053	22,320	11.80		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			4,515.19000	4.51519	4,960,190	11.80		0.00	0	
R2048 On 04/08/2022 Bond Future	10.30	Put			9,559.82000	9.55982	10,032,970	11.22		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			0.00000	0.00000	0,000	11.42		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Put			14,529.91000	14.52991	15,003,120	11.42		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Call			0.02000	0.00002	0,000	11.26		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.20	Put			10,355.65000	10.35565	10,828,840	11.26		0.00	0	
R2048 On 04/08/2022 Bond Future	10.30	Call			0.07000	0.00007	0,010	11.22		0.00	0	1,20
R2048 On 03/11/2022 Bond Future	11.31	Call			1,000.00000	1.00000	841,150	12.59		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			4,207.83000	4.20783	4,530,240	12.59		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			1,021.13000	1.02113	860,020	12.61		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			4,161.46000	4.16146	4,481,610	12.61		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			979.28000	0.97928	822,680	12.57		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			4,254.71000	4.25471	4,579,370	12.57		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			6,769.73000	6.76973	7,133,030	12.36		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			996.24000	0.99624	867,730	12.37		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			6,716.43000	6.71643	7,078,180	12.37		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			963.04000	0.96304	837,630	12.35		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			6,823.15000	6.82315	7,188,000	12.35		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			979.64000	0.97964	852,680	12.36		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			1,875.38000	1.87538	1,699,640	13.53		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			6,698.10000	6.69810	7,022,120	13.53		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			1,896.89000	1.89689	1,719,790	13.54		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			6,652.43000	6.65243	6,975,090	13.54		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			1,918.30000	1.91830	1,739,850	13.55		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			6,606.75000	6.60675	6,928,060	13.55		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			8,044.81000	8.04481	8,358,030	13.58		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			1,724.65000	1.72465	1,580,490	13.56		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			8,129.31000	8.12931	8,444,550	13.56		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			1,742.37000	1.74237	1,597,200	13.57		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			8,086.97000	8.08697	8,401,200	13.57		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			1,760.18000	1.76018	1,614,000	13.58		0.00	0	
Total R2048 Option										0.00	0	5,85
Total For R2048										457,135,865.68	5,959	225,15

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	04/08/2022			11.52143	66.41170	11.44259	66.80513		11.80	0.00	0	23,25
R209	On	03/11/2022			11.69368	64.26321	11.61171	64.66336		12.29	0.00	0	4,55
R209	On	02/02/2023			11.85021	65.36332	11.76502	65.77097		12.45	0.00	0	
R209	On	04/05/2023			11.99730	63.41093	11.90882	63.82641		13.04	0.00	0	
R209	On	03/08/2023			13.22649	59.89673	13.13388	60.27874		12.54	0.00	0	
Total R209 Future											0.00	0	27,81
R209	On	04/08/2022	10.57	Call			6.30000	0.00630	1,910	10.43	0.00	0	
R209	On	04/08/2022	10.57	Put			4,598.15000	4.59815	4,987,190	10.43	0.00	0	
R209	On	04/08/2022	10.58	Call			6.89000	0.00689	2,120	10.44	0.00	0	
R209	On	04/08/2022	10.58	Put			4,543.55000	4.54355	4,932,210	10.44	0.00	0	
R209	On	04/08/2022	10.59	Call			7.52000	0.00752	2,350	10.45	0.00	0	
R209	On	04/08/2022	10.59	Put			4,489.06000	4.48906	4,877,320	10.45	0.00	0	
R209	On	03/11/2022	10.50	Call			158.51000	0.15851	119,430	10.90	0.00	0	
R209	On	03/11/2022	10.50	Put			5,954.54000	5.95454	6,315,610	10.90	0.00	0	
R209	On	03/11/2022	9.25	Call			1.60000	0.00160	0,950	10.86	0.00	0	6,00
R209	On	03/11/2022	9.25	Put			13,224.77000	13.22477	13,624,270	10.86	0.00	0	
R209	On	03/11/2022	11.03	Call			641.87000	0.64187	527,900	11.54	0.00	0	
R209	On	03/11/2022	11.03	Put			3,586.55000	3.58655	3,872,730	11.54	0.00	0	
R209	On	03/11/2022	11.50	Call			1,547.75000	1.54775	1,345,940	12.29	0.00	0	
R209	On	03/11/2022	11.50	Put			2,098.84000	2.09884	2,297,180	12.29	0.00	0	
R209	On	03/11/2022	10.00	Call			33.52000	0.03352	23,190	10.88	0.00	0	3,50
R209	On	03/11/2022	10.00	Put			8,676.91000	8.67691	9,066,730	10.88	0.00	0	6,00
R209	On	03/11/2022	11.00	Call			599.97000	0.59997	491,310	11.49	0.00	0	
R209	On	03/11/2022	11.00	Put			3,701.65000	3.70165	3,993,140	11.49	0.00	0	7,00
R209	On	03/11/2022	11.01	Call			613.81000	0.61381	503,380	11.51	0.00	0	
R209	On	03/11/2022	11.01	Put			3,663.10000	3.66310	3,952,820	11.51	0.00	0	
R209	On	03/11/2022	12.00	Call			2,977.68000	2.97768	2,694,250	13.16	0.00	0	
R209	On	03/11/2022	12.00	Put			1,113.28000	1.11328	1,230,000	13.16	0.00	0	3,50
R209	On	03/11/2022	11.02	Call			627.74000	0.62774	515,540	11.52	0.00	0	
R209	On	03/11/2022	11.02	Put			3,624.70000	3.62470	3,912,650	11.52	0.00	0	
R209	On	03/11/2022	9.50	Call			4.85000	0.00485	3,030	10.86	0.00	0	
R209	On	03/11/2022	9.50	Put			11,658.51000	11.65851	12,056,840	10.86	0.00	0	
R209	On	02/02/2023	10.78	Put			5,634.54000	5.63454	5,950,290	11.34	0.00	0	
R209	On	02/02/2023	10.79	Call			651.10000	0.65110	558,010	11.35	0.00	0	
R209	On	02/02/2023	10.79	Put			5,592.36000	5.59236	5,906,920	11.35	0.00	0	
R209	On	02/02/2023	10.80	Call			662.63000	0.66263	568,340	11.36	0.00	0	
R209	On	02/02/2023	10.80	Put			5,550.53000	5.55053	5,863,890	11.36	0.00	0	
R209	On	02/02/2023	10.78	Call			639.85000	0.63985	547,950	11.34	0.00	0	
R209	On	04/05/2023	11.09	Call			1,310.89000	1.31089	1,175,250	12.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/05/2023	Bond Future	11.09	Put		5,345.97000	5.34597	5,625,810	12.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,326.49000	1.32649	1,189,740	12.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,310.14000	5.31014	5,588,870	12.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,342.20000	1.34220	1,204,340	12.17	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,274.49000	5.27449	5,552,110	12.17	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		6,494.09000	6.49409	6,761,830	12.49	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		1,250.71000	1.25071	1,138,080	12.47	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		6,561.31000	6.56131	6,830,690	12.47	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		1,263.92000	1.26392	1,150,470	12.48	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		6,527.63000	6.52763	6,796,190	12.48	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		1,277.21000	1.27721	1,162,940	12.49	0.00	0	
Total R209 Option											0.00	0	26,00
Total For R209											0.00	0	53,81
R210	On	04/08/2022	Bond Future			222.43749	222.43749	220.55960	220.55960		0.00	0	1,00
R210	On	03/11/2022	Bond Future			222.85520	222.85520	220.95219	220.95219		0.00	0	
R210	On	02/02/2023	Bond Future			226.71769	226.71769	224.78380	224.78380		0.00	0	
R210	On	04/05/2023	Bond Future			227.84928	227.84928	225.88626	225.88626		0.00	0	
R210	On	03/08/2023	Bond Future			215.53776	215.53776	213.64047	213.64047		0.00	0	
Total R210 Future											0.00	0	1,00
Total For R210											0.00	0	1,00
R213	On	04/08/2022	Bond Future			11.09786	80.81913	10.97870	81.37180	8.89	8,890,104.30	110	31,30
R213	On	03/11/2022	Bond Future			11.30705	78.49230	11.18228	79.05427	9.17	0.00	0	
R213	On	02/02/2023	Bond Future			11.50272	79.83474	11.37190	80.40709	9.18	0.00	0	
R213	On	04/05/2023	Bond Future			11.68050	77.74894	11.54348	78.33230	9.48	0.00	0	
R213	On	03/08/2023	Bond Future			13.31979	73.49663	13.17602	74.03512	9.05	0.00	0	
Total R213 Future											8,890,104.30	110	31,31
R213	On	04/08/2022	Bond Future	9.88	Call		0.00000	0.00000	0,000	4.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		5,342.03000	5.34203	5,894,700	4.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		0.00000	0.00000	0,000	4.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		5,291.33000	5.29133	5,844,000	4.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		0.00000	0.00000	0,000	4.61	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		5,240.68000	5.24068	5,793,350	4.61	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		136.07000	0.13607	91,240	8.55	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		5,829.57000	5.82957	6,346,710	8.55	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		223.18000	0.22318	154,830	8.46	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		4,884.70000	4.88470	5,378,320	8.46	0.00	0	40
R213	On	03/11/2022	Bond Future	10.37	Call		344.41000	0.34441	247,230	8.49	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call		12.44000	0.01244	7,170	8.86	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		10,054.79000	10.05479	10,611,490	8.86	0.00	0	

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	9.19	Call			15.30000	0.01530	8,940	8.86	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			9,741.38000	9.74138	10,296,990	8.86	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			95.98000	0.09598	62,880	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			4,015.66000	4.01566	4,474,840	8.51	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			4,094.57000	4.09457	4,557,510	8.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			361.25000	0.36125	260,350	8.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			4,055.02000	4.05502	4,516,090	8.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			369.90000	0.36990	267,110	8.51	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			6,486.63000	6.48663	7,015,500	8.61	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Put			4,134.30000	4.13430	4,599,090	8.49	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call			352.76000	0.35276	253,730	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			463.63000	0.46363	364,610	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			5,698.82000	5.69882	6,172,150	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			567.20000	0.56720	451,340	8.56	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			5,231.40000	5.23140	5,687,890	8.56	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Call			329.67000	0.32967	254,940	8.58	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			6,624.86000	6.62486	7,122,480	8.58	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			449.82000	0.44982	353,210	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,780.67000	5.78067	6,256,410	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			456.69000	0.45669	358,880	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,739.69000	5.73969	6,214,230	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			646.82000	0.64682	518,770	8.60	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			4,933.14000	4.93314	5,377,440	8.60	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,590.65000	4.59065	4,164,990	10.22	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			1,057.80000	1.05780	1,204,490	10.22	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call			72.07000	0.07207	51,990	8.82	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			10,628.42000	10.62842	11,180,690	8.82	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			4,736.77000	4.73677	5,139,570	8.96	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,213.23000	1.21323	1,031,180	8.96	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			4,705.44000	4.70544	5,106,750	8.96	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			1,185.67000	1.18567	1,006,580	8.95	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			4,768.48000	4.76848	5,172,750	8.95	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,199.27000	1.19927	1,018,710	8.96	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			762.03000	0.76203	649,940	8.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			6,942.17000	6.94217	7,368,570	8.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			771.39000	0.77139	658,280	8.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			6,909.67000	6.90967	7,335,050	8.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			752.75000	0.75275	641,660	8.94	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			6,974.79000	6.97479	7,402,190	8.94	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R213 Option												0.00	0	5,26
Total For R213												8,890,104.30	110	36,55
R214	On	04/08/2022	Bond Future			11.72389	63.69127	11.65506	64.04404		12.84	1,146,442.86	18	84,02
R214	On	03/11/2022	Bond Future			11.88889	61.36024	11.81732	61.71912		13.44	0.00	0	8
R214	On	02/02/2023	Bond Future			12.04234	62.40995	11.96793	62.77553		13.63	0.00	0	
R214	On	04/05/2023	Bond Future			12.17978	60.25897	12.10257	60.63166		14.36	0.00	0	
R214	On	03/08/2023	Bond Future			13.32279	56.93710	13.24098	57.27901		13.82	0.00	0	
Total R214 Future												1,146,442.86	18	84,10
R214	On	04/08/2022	Bond Future	10.97	Call			30.63000	0.03063	13,280	11.55	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			3,724.96000	3.72496	4,060,380	11.55	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			32.93000	0.03293	14,460	11.56	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			3,670.85000	3.67085	4,005,150	11.56	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			35.37000	0.03537	15,710	11.58	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			3,616.94000	3.61694	3,950,050	11.58	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			855.83000	0.85583	730,540	12.74	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			3,284.51000	3.28451	3,518,100	12.74	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			873.30000	0.87330	746,320	12.76	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			3,248.41000	3.24841	3,480,310	12.76	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			838.58000	0.83858	714,980	12.72	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			3,320.89000	3.32089	3,556,170	12.72	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			5,486.81000	5.48681	5,757,100	12.46	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			795.27000	0.79527	698,840	12.47	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			5,444.38000	5.44438	5,713,530	12.47	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			808.50000	0.80850	710,930	12.48	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			5,402.15000	5.40215	5,670,160	12.48	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			782.18000	0.78218	686,890	12.46	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			1,546.94000	1.54694	1,412,530	13.61	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			5,328.12000	5.32812	5,566,400	13.61	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			1,564.12000	1.56412	1,428,710	13.62	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			5,291.91000	5.29191	5,529,190	13.62	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			1,581.61000	1.58161	1,445,190	13.63	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			5,256.08000	5.25608	5,492,350	13.63	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			6,351.40000	6.35140	6,580,000	13.72	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			1,459.17000	1.45917	1,347,370	13.70	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			6,418.39000	6.41839	6,648,500	13.70	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			1,473.83000	1.47383	1,361,280	13.71	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			6,384.82000	6.38482	6,614,180	13.71	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			1,488.57000	1.48857	1,375,260	13.72	0.00	0	
Total R214 Option												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										1,146,442.86	18	84,10
Total for Bond										1,235,344,692.50	13,568	1,482,36
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

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 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	
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	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	04/08/2022	GOVI			793.92000	793.92000	798.37900	798.37900			444,595,200.00	56	1,05
GOVI	On	03/11/2022	GOVI			805.93100	805.93100	810.48600	810.48600			0.00	0	
GOVI	On	02/02/2023	GOVI			819.68300	819.68300	824.33900	824.33900			0.00	0	
GOVI	On	04/05/2023	GOVI			834.64700	834.64700	839.40400	839.40400			0.00	0	
GOVI	On	03/08/2023	GOVI			834.64700	834.64700	839.40400	839.40400			0.00	0	
Total GOVI Future												444,595,200.00	56	1,05
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			209,010.00000	20.90100	253,600,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			208,810.00000	20.88100	253,400,000		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			208,910.00000	20.89100	253,500,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			99,340.00000	9.93400	144,890,000		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			99,440.00000	9.94400	144,990,000		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			99,240.00000	9.92400	144,790,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			264,910.00000	26.49100	311,470,000		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			265,010.00000	26.50100	311,570,000		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			264,810.00000	26.48100	311,370,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			134,560.00000	13.45600	182,130,000		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			134,660.00000	13.46600	182,230,000		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			134,760.00000	13.47600	182,330,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			21,940.00000	2.19400	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	25,630,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			21,840.00000	2.18400	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	25,730,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			21,740.00000	2.17400	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	25,830,000		0.00	0	
Total GOVI Option												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GOVI										444,595,200.00	56	1,05
Total for GOVI										444,595,200.00	56	1,05
AL37 On 04/08/2022 Index Future			808.36000	808.36000	811.64200	811.64200				0.00	0	
AL37 On 03/11/2022 Index Future			820.58900	820.58900	823.95100	823.95100				0.00	0	
AL37 On 02/02/2023 Index Future			834.59100	834.59100	838.03300	838.03300				0.00	0	
AL37 On 04/05/2023 Index Future			849.82700	849.82700	853.34800	853.34800				0.00	0	
AL37 On 03/08/2023 Index Future			849.82700	849.82700	853.34800	853.34800				0.00	0	
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 04/08/2022 Index Future			904.18600	904.18600	909.72100	909.72100				0.00	0	
AL7T On 03/11/2022 Index Future			917.86400	917.86400	923.51700	923.51700				0.00	0	
AL7T On 02/02/2023 Index Future			933.52600	933.52600	939.30200	939.30200				0.00	0	
AL7T On 04/05/2023 Index Future			950.56800	950.56800	956.46800	956.46800				0.00	0	
AL7T On 03/08/2023 Index Future			950.56800	950.56800	956.46800	956.46800				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 04/08/2022 Index Future			805.20700	805.20700	809.64800	809.64800				0.00	0	13
ALBI On 03/11/2022 Index Future			817.38900	817.38900	821.92600	821.92600				0.00	0	
ALBI On 02/02/2023 Index Future			831.33600	831.33600	835.97500	835.97500				0.00	0	
ALBI On 04/05/2023 Index Future			846.51300	846.51300	851.25200	851.25200				0.00	0	
ALBI On 03/08/2023 Index Future			846.51300	846.51300	851.25200	851.25200				0.00	0	
Total ALBI Future										0.00	0	13
Total For ALBI										0.00	0	13
IGOV On 04/08/2022 Index Future			313.60700	313.60700	311.39600	311.39600				0.00	0	73
IGOV On 03/11/2022 Index Future			318.42900	318.42900	316.19600	316.19600				0.00	0	
IGOV On 02/02/2023 Index Future			323.93900	323.93900	321.67600	321.67600				0.00	0	
IGOV On 04/05/2023 Index Future			329.92700	329.92700	327.62800	327.62800				0.00	0	
IGOV On 03/08/2023 Index Future			329.92700	329.92700	327.62800	327.62800				0.00	0	
Total IGOV Future										0.00	0	73
Total For IGOV										0.00	0	73
Total for Index										0.00	0	87
JIBAR f On 20/07/2022 Jibar Future			5.09500	94.90500	5.07500	94.92500				0.00	0	
JIBAR f On 17/08/2022 Jibar Future			5.65000	94.35000	5.63000	94.37000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.86500	94.13500	5.81500	94.18500				0.00	0	
JIBAR f On 19/10/2022 Jibar Future			6.37000	93.63000	6.33000	93.67000				0.00	0	
JIBAR f On 16/11/2022 Jibar Future			6.50000	93.50000	6.45000	93.55000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			7.02500	92.97500	6.98500	93.01500				0.00	0	6
JIBAR f On 15/03/2023 Jibar Future			7.58000	92.42000	7.52000	92.48000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 21/06/2023 Jibar Future			8.07500	91.92500	7.99500	92.00500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.29000	91.71000	8.18500	91.81500				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.29000	91.71000	8.21000	91.79000				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			8.51000	91.49000	8.40500	91.59500				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.52500	91.47500	8.44500	91.55500				0.00	0	
Total Jibar Future										0.00	0	31
Total For JIBAR FUTURE										0.00	0	31
Total for Jibar										0.00	0	31
Total for Derivatives :										1,679,939,892.50	13,624	1,484,60
ABCPI3 On 07/12/2023 Spot Bond			2.64800	321.52913	2.64800	321.44510				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.50952				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.46218				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.36115	9.65000	100.33531				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.15000	85.25633	12.15000	85.22885				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.80010				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.47358				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.31671				0.00	220,000,000	110,000,00
Total ABFN16 SPOT										0.00	220,000,000	110,000,00
Total For ABFN16										0.00	220,000,000	110,000,00
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.21618				0.00	0	
Total ABFN18 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 ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.25819				0.00	1,200,000,000	600,000,000
Total ABFN22 SPOT										0.00	1,200,000,000	600,000,000
Total For ABFN22										0.00	1,200,000,000	600,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.16006				0.00	0	1,230,000,000
Total ABFN23 SPOT										0.00	0	1,230,000,000
Total For ABFN23										0.00	0	1,230,000,000
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.82699				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.08062				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.36455				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.32933				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.65913				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.14299				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.28891				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.30577				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.90240				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.22399				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2022 Spot Bond					0.00000	100.51771				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN39 On 16/09/2024 Spot Bond					0.00000	100.60551				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	100.43404				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	100.06947				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN42 On 14/10/2022 Spot Bond					0.00000	99.98435				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN43 On 14/10/2024 Spot Bond					0.00000	99.98390				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond					0.00000	99.98363				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.31870				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN46 On 24/08/2023 Spot Bond					0.00000	100.87791				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.79648				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	100.28813				0.00	600,000,000	300,000,000
Total ABFN49 SPOT										0.00	600,000,000	300,000,000
Total For ABFN49										0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.85976				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.26609				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.06607				0.00	400,000,000	200,000,000
Total ABFN52 SPOT										0.00	400,000,000	200,000,000
Total For ABFN52										0.00	400,000,000	200,000,000
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.86107				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.88945				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.91315				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.24995				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.25982				0.00	1,220,000,000	610,000,000
Total ABGN02 SPOT										0.00	1,220,000,000	610,000,000
Total For ABGN02										0.00	1,220,000,000	610,000,000
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.26501				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.55556				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.04305				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.84103				0.00	0	
Total ABJ03 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 ABJ03									0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.30800			0.00	0	
Total ABJ04 SPOT									0.00	0	
Total For ABJ04									0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.27515			0.00	0	
Total ABJ05 SPOT									0.00	0	
Total For ABJ05									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.20000	7.20000	7.20000	153.28834			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	43.20668	100.00000	43.10339			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.93000	2.93000	2.93000	161.01039			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.91000	3.91000	3.91000	211.00163			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.86500	4.86500	4.86500	229.51602			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.20500	8.20500	8.20500	102.55254			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.96000	8.96000	8.96000	106.15986			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.73500	102.61045	6.73500	102.59194		14,817,000,000,000.00	2,200,000,000	1,100,000,000	
Total ABS15 SPOT								14,817,000,000,000.00	2,200,000,000	1,100,000,000	
Total For ABS15								14,817,000,000,000.00	2,200,000,000	1,100,000,000	
ABS16 On 11/11/2025 Spot Bond			8.65000	106.73486	8.65000	106.71031		0.00	0	0	
Total ABS16 SPOT								0.00	0	0	
Total For ABS16								0.00	0	0	
ABS17 On 11/11/2027 Spot Bond			9.37000	107.03286	9.37000	107.00623		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 ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.17500	105.93580	7.17500	105.91551				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.58500	100.32451	9.58500	100.29899				0.00	0	300,000,00
Total ABS7 SPOT										0.00	0	300,000,00
Total For ABS7										0.00	0	300,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.71535	100.00000	14.68296				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.75800	325.40206	1.75800	325.32480				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.83500	11.83500	11.83500	98.52138				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.45980				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.44741				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.36946				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.44651				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.44651				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.45710				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL202 On 20/12/2022 Spot Bond					0.00000	100.45710				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	187.88655				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	190.77532				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.42663				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.97321				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.93867				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.15800				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.90772				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.08526				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	104.00152				0.00	40,000,000	20,000,000
Total AGL03 SPOT										0.00	40,000,000	20,000,000
Total For AGL03										0.00	40,000,000	20,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.51125				0.00	2,400,000,000	1,386,379,500
Total AGT01 SPOT										0.00	2,400,000,000	1,386,379,500
Total For AGT01										0.00	2,400,000,000	1,386,379,500
AGT02 On 28/11/2024 Spot Bond					0.00000	105.55442				0.00	0	
Total AGT02 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 AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.26694				0.00	0	200,000,00
Total AGT03 SPOT										0.00	0	200,000,00
Total For AGT03										0.00	0	200,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	105.11677				0.00	0	1,429,200,00
Total AGT04 SPOT										0.00	0	1,429,200,00
Total For AGT04										0.00	0	1,429,200,00
AH2A1' On 18/07/2024 Spot Bond					0.00000	99.91609				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	99.91321				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			9.26000	94.88589	9.26000	94.86216				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	99.90912				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	99.89552				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	99.87854				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	99.92322				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.90873				0.00	0	1,400,00
Total AHF5A2 SPOT										0.00	0	1,400,00
Total For AHF5A2										0.00	0	1,400,00
AHF5A' On 21/08/2023 Spot Bond			8.74000	105.03607	8.74000	105.01125				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.86014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.95037				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.00586				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.80592				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.90116				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.29220				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.95027				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.00573				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.39336				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.02962				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.11063				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.97800				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.95720				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.03346				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.00712				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.95841				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.43481				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.89500	104.45597	8.89500	104.43114				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			9.34200	100.98158	9.34200	100.95653				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.99000	86.74627	12.99000	86.71662				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.94000	190.19627	5.94000	190.12978		2,405,700,000,000.00		405,000,000	405,000,000	
Total AIRL01 SPOT								2,405,700,000,000.00		405,000,000	405,000,000	
Total For AIRL01								2,405,700,000,000.00		405,000,000	405,000,000	
APF06 On 24/08/2022 Spot Bond					0.00000	101.00756				0.00	40,000,000	120,000,000
Total APF06 SPOT										0.00	40,000,000	120,000,000
Total For APF06										0.00	40,000,000	120,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	100.30016				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.38750				0.00	0	
Total APF09 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 APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.54703				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.46762				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.05461				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.33397				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.21500	243.96069	5.21500	243.88009				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.82500	210.52401	5.82500	210.45106				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.78000	201.78096	4.78000	201.71663				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.21000	113.87191	5.21000	113.83413				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.69047				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.81067				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.48823				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.39545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.98447				0.00	0	5,600,00
Total ASN278 SPOT										0.00	0	5,600,00
Total For ASN278										0.00	0	5,600,00
ASN278 On 20/08/2048 Spot Bond					0.00000	101.02414				0.00	0	3,500,00
Total ASN279 SPOT										0.00	0	3,500,00
Total For ASN279										0.00	0	3,500,00
ASN279 On 21/08/2023 Spot Bond					0.00000	100.94759				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.56927				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.29662				0.00	0	3,500,00
Total ASN291 SPOT										0.00	0	3,500,00
Total For ASN291										0.00	0	3,500,00
ASN291 On 20/12/2023 Spot Bond					0.00000	100.42290				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.17694				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.58500	4.58500	4.58500	110.99572				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.40000	5.40000	5.40000	100.82625				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.55958				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.62868				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 09/05/2024 Spot Bond					0.00000	101.12702				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.87615				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.32000	112.36939	5.32000	112.33177				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.42906				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.39486				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.58202				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.41352				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.41352				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.81628				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.67754				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.58099				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.07363				0.00	0	
Total ASN374 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 ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	102.42037				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.50584				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.50584				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.76598				0.00	0	112,900,00
Total ASN386 SPOT										0.00	0	112,900,00
Total For ASN386										0.00	0	112,900,00
ASN38 On 20/12/2024 Spot Bond					0.00000	100.78045				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.93300				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.46362				0.00	0	7,000,00
Total ASN399 SPOT										0.00	0	7,000,00
Total For ASN399										0.00	0	7,000,00
ASN40 On 20/12/2024 Spot Bond					0.00000	100.40725				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.46937				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2022 Spot Bond					0.00000	100.65612				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	103.83129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.35141				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.36090				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.47757				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.91824				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.76098				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.91755				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.91688				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	104.22063				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	103.97208				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.13667				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.31593				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47 On 17/08/2025 Spot Bond					0.00000	101.11844				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.61373				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	110.26784				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	103.87259				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.06585				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.46979				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.46979				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.41621				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			10.65500	94.81966	10.65500	94.79277				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.83500	94.66604	9.83500	94.64121				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			10.38500	93.45734	10.38500	93.43149				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			10.38500	93.45734	10.38500	93.43149				0.00	0	
Total ASN511 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 ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	104.10875	9.10000	104.08291				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	104.99334	11.05000	104.96215				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	104.97081	11.00000	104.93976				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.74540	10.50000	104.71579				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.74540	10.50000	104.71579				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.18638				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.20050				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.07330				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.79048	10.60000	104.76059				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.40279	10.47000	104.70235				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.76794	10.55000	104.73819				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.87846				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	101.43488				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.68923				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.31477				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.39490				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.63906				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.70534				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	101.06651				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	104.16812	9.22000	104.14218				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.03343				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	99.96404				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	99.85267				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 23/04/2026 Spot Bond					0.00000	99.78137				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.97672				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.21311				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.44267				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.33041				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	101.33634				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.41496				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.10070				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.37207				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.39535				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.99433				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.17739				0.00	0	
Total ASN632 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 ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.46324				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.50384				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.77661				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.46540				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.61199				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.02459				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.28106				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.89876				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.01652				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.18128				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.27095				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.48464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.50322				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.99721				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.64333				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.27274				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.25931				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.37130				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.60237				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.35642				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.44125				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.44435				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.40108				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN70: On 09/11/2026 Spot Bond					0.00000	101.15513				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.41961				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.09112				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.28455				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.67908				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.19580				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.21472				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.57545				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	99.96133				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.72645				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.32672				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.91332				0.00	0	
Total ASN736 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 ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.28372				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.42573				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.43194				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.35173				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.25859				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.50735				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.48109				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.08884	10.08884	10.08884	102.06038				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.67925				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	104.44400				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.42333				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.24893				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	101.25089				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.56750				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.36740				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN811 On 06/04/2025 Spot Bond					0.00000	100.15478				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN821 On 02/04/2026 Spot Bond					0.00000	100.17399				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	100.01912				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	100.02470				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN824 On 31/01/2037 Spot Bond					0.00000	102.64598				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.02402				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.10996				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN827 On 08/04/2025 Spot Bond					0.00000	100.10969				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN83: On 14/04/2027 Spot Bond					0.00000	99.97877				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.98168				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.98168				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.68291				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.48906				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.85722				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.85830				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	99.85830				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	99.83092				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	103.18128				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.14700				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.15765				0.00	0	
Total ASN846 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 ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.18956				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.47989				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.46965				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.42583				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.43839				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.99896				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	99.87998				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	100.76982				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	101.48496				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.15121				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.62401				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.62401				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN865 On 09/06/2023 Spot Bond					0.00000	100.52725				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN866 On 14/06/2027 Spot Bond					0.00000	100.53035				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.53035				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	100.59583				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 15/09/2022 Spot Bond					0.00000	100.45836				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN870 On 21/06/2027 Spot Bond					0.00000	100.38826				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 27/09/2022 Spot Bond					0.00000	100.25464				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN877 On 20/06/2027 Spot Bond					0.00000	100.29608				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.27931				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	100.24590				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ASN885 On 09/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ASN885 SPOT									0.00	0	
Total For ASN885									0.00	0	
ASN886 On 18/04/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ASN886 SPOT									0.00	0	
Total For ASN886									0.00	0	
ASN887 On 29/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ASN887 SPOT									0.00	0	
Total For ASN887									0.00	0	
ASN888 On 15/09/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ASN888 SPOT									0.00	0	
Total For ASN888									0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.17524			0.00	0	
Total BAW22 SPOT									0.00	0	
Total For BAW22									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.92239			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.21548			0.00	0	
Total BAW31 SPOT									0.00	0	
Total For BAW31									0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.54500	99.89855	7.54500	99.87834			0.00	0	
Total BAW33 SPOT									0.00	0	
Total For BAW33									0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.03562			0.00	0	20,000,00
Total BAW34 SPOT									0.00	0	20,000,00
Total For BAW34									0.00	0	20,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.62788			0.00	1,000,000,000	620,000,00
Total BAW36 SPOT									0.00	1,000,000,000	620,000,00
Total For BAW36									0.00	1,000,000,000	620,000,00
BAW37 On 12/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		50,000,000,000,000.00	500,000,000	500,000,00	
Total BAW37 SPOT								50,000,000,000,000.00	500,000,000	500,000,00	
Total For BAW37								50,000,000,000,000.00	500,000,000	500,000,00	
BAW38 On 12/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BAW38 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 BAW38										0.00	0	
BAYA7z On 31/03/2026 Spot Bond			12.44500	12.44500	12.44500	102.64609				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7v On 01/07/2024 Spot Bond					0.00000	99.37098				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7i On 30/09/2022 Spot Bond					0.00000	100.01538				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA7t On 31/03/2023 Spot Bond					0.00000	100.43856				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7s On 31/03/2023 Spot Bond					0.00000	100.91757				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8c On 30/06/2023 Spot Bond					0.00000	99.93887				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8z On 30/09/2023 Spot Bond					0.00000	100.57327				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8v On 31/01/2023 Spot Bond					0.00000	100.32657				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA8t On 31/12/2023 Spot Bond					0.00000	100.34404				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8f On 31/03/2023 Spot Bond					0.00000	100.37535				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA8i On 31/03/2024 Spot Bond					0.00000	100.49865				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8e On 31/03/2024 Spot Bond					0.00000	103.32292				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.20052				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.49271				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.31895				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.32718				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.31848				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	100.30645				0.00	200,000,000	329,300,000
Total BAYA94 SPOT										0.00	200,000,000	329,300,000
Total For BAYA94										0.00	200,000,000	329,300,000
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.31517				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2022 Spot Bond					0.00000	100.32748				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.34513				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.34426				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.38754				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.65641				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.39658				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.38839				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.50264				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.67505				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.38793				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.38471				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.38754				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.39000	9.39000	9.39000	96.32853				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.33334				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.95846				0.00	0	
Total BDX31 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 BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.66066				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.99236				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.56403				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	99.18829				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.56104				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.95474				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.86844				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			8.88500	104.60635	8.88500	104.58120				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.91054				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.78371				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.68835				0.00	0	300,000,00
Total BGL18 SPOT										0.00	0	300,000,00
Total For BGL18										0.00	0	300,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	103.57329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.50896				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.34130				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.63500	103.99878	7.63500	103.97761				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.83568				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.10489				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.42265				0.00	3,800,000,000	3,800,000,000
Total BID15 SPOT										0.00	3,800,000,000	3,800,000,000
Total For BID15										0.00	3,800,000,000	3,800,000,000
BID16 On 24/06/2025 Spot Bond					0.00000	100.29874				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.30851				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.44876				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.01950				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.49900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 05/01/2025 Spot Bond					0.00000	85.33300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	56.84700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	41.65300				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	
BNPP2 On 16/08/2022 Spot Bond					0.00000	100.80294				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.45756				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 29/08/2022 Spot Bond					0.00000	100.45486				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.17388				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.93171				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.63556				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.07788				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.38399				0.00	200,000,000	100,000,000
Total BPPF23 SPOT										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF23										0.00	200,000,000	100,000,000
BPPF2 On 03/08/2022 Spot Bond					0.00000	101.21052				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.19389				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	101.09970				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	101.13846				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.81836				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.08225				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 03/11/2022 Spot Bond					0.00000	101.01245				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.25975				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.30522				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.95740				0.00	240,000,000	140,000,000
Total CBL29 SPOT										0.00	240,000,000	140,000,000
Total For CBL29										0.00	240,000,000	140,000,000
CBL30 On 02/11/2024 Spot Bond					0.00000	101.12556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.88500	103.97053	8.88500	103.94584				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.13500	105.26038	9.13500	105.23470				0.00	0	240,000,00
Total CCT02 SPOT										0.00	0	240,000,00
Total For CCT02										0.00	0	240,000,00
CCT03 On 15/03/2025 Spot Bond			9.73500	106.92191	9.73500	106.89429				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.15500	11.15500	11.15500	97.64255				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.70028				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.04970				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.11502				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.70794				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.69172				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.31469				0.00	0	719,400,00
Total CGR52 SPOT										0.00	0	719,400,00
Total For CGR52										0.00	0	719,400,00
CLN315 On 20/03/2023 Spot Bond			4.77000	106.68497	4.77000	104.20300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN317 On 20/03/2023 Spot Bond					0.00000	101.07900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.37745				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.65000	106.21999	8.65000	106.19555				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	110.62346	8.70700	108.78100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.53602				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.44702				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.80739				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.64722	10.98000	102.61740				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	106.41500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	114.87748	6.50000	106.40800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	101.74600				0.00	0	
Total CLN385 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 CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.42288				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.02398				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.01608				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.63000	150.87123	5.63000	150.81948				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.07000	149.28741	6.07000	149.23445				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	101.09851				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48 On 28/07/2022 Spot Bond			7.89500	104.25928	7.89500	104.23680				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.92569				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			8.29500	107.00931	8.29500	106.98568				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.30335				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	100.03762				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.03937				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.61988				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.55202				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.55525				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.12967				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	99.24658				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.20577	9.96000	103.17809				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	101.98436	10.01000	101.95720				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.98635				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	100.55114				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.85665				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.11849	9.20000	103.09287				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN525 On 24/04/2023 Spot Bond					0.00000	101.77757				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.56158				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.83382				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.05875				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.55114				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.45405				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.90526				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.61500	99.22058	10.61500	99.19223				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.31235				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.35918				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.89386				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	143.42600				0.00	0	
Total CLN541 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.30456				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.08500	103.72347	10.08500	103.69529				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.13500	102.74694	10.13500	102.71934				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.22500	101.53133	10.22500	101.50383				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	304.18959				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.04915				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.04888				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.95263				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.88378				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	126.23100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.11077				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.57304	10.19000	101.60063				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.08500	101.91899	10.08500	101.89175				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.42249				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.02269				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.48675				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.69533				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.05069				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.31500	100.75632	10.31500	100.72878				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.09957				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.05584				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN575 On 15/03/2024 Spot Bond					0.00000	100.51712				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.49117				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	99.90842				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.18103				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.09362				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.55846				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	99.90761				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.79402				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.00699				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.61385				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.42065				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.58860				0.00	0	
Total CLN590 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.30161				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.05000	152.37513	4.05000	123.43078				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.12976				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.42237				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.93906				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	101.22434				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.17253				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.56730				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.42065				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.42065				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.08300				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	103.80645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.08887				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.99833				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.77311				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	99.90598				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.94324				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.88421	9.32000	101.85884				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.31069				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.83304				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.66100				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.91558				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN614 On 30/11/2023 Spot Bond					0.00000	101.05068				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.22829				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	95.18000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.19463				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.64667				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.82991				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.23576				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.28935				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	86.44400				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.38077				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.85500	104.80521	7.85500	104.78290				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.06588				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.06588				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	101.40638				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.02500	61.39555	13.02500	81.50494				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.96588				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.78500	100.47432	10.78500	100.44518				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.06140				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.92178				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.04453				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.10890				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.75010				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.90858				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.05691				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.29963				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.14661				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	99.91576				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.91275				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.41375				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.53364				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.41437				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.18906				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.78575				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.05691				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.86223				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.05691				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	97.55200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.50048				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.36496				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.94269				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	98.72900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	93.86300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	108.42000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	136.51200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.04177				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.20046				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.25418				0.00	0	
Total CLN667 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.99077				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.85034				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.90896				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.16156				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.60500	154.64134	4.60500	125.63326				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.60500	154.64134	4.60500	125.63407				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.18397				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.24372				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.40308				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.96023				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.25699				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.61707				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.38777				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.39730				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.27827				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.46245				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.46223				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.41199				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.39175				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.41218				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.28544				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.74240				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.22283				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN699 On 21/12/2026 Spot Bond					0.00000	106.21072				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.72351				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.95640				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	86.88588				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.42561				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.30761				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.27359				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.53485				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.40353				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.67798				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	84.92143				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.46191				0.00	0	
Total CLN712 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.92213				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.40590				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.40590				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.40590				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	83.71493				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.49010				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.71029				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	83.03325				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.68973				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	83.74477				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.37681				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.37681				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.37681				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.38275				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.38275				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.38275				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.24881				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.28939				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.92949				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.49824				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.90839				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.91048				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN738 On 20/12/2023 Spot Bond					0.00000	100.48194				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	104.32700				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.58933				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.04195				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.29465				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.19825				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.27800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.63957				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.95120				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.41212				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.40394				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.53078				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.21507				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.32294				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.58872				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.66551				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.64735				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	102.31714				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.11423				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.30128				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	95.28830				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.32294				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.40255				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	103.56018				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	94.37704				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.53152				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.63749				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN773 On 28/08/2028 Spot Bond					0.00000	100.89812				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.45542				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.96000	6.96000	6.96000	119.31782				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.85510				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.01816				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.21986				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.22955				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.21388				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.41359				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.27799				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	101.29930				0.00	0	
Total CLN784 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 CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.27492				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.36443				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.27492				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.10901				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.97269				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.41374				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.78900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.41374				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	96.07149				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.41374				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.41374				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.27498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.41374				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.41388				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.42314				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.42314				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.91914				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.03435				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.23536				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.55194				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.43296				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.92511				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN808 On 31/01/2027 Spot Bond					0.00000	101.29736				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.37930				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.39000	96.35268	9.39000	96.32853				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.38215				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.63397				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	100.30370				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.21493				0.00	0	1,037,900,00
Total CLN813 SPOT										0.00	0	1,037,900,00
Total For CLN813										0.00	0	1,037,900,00
CLN814 On 04/10/2022 Spot Bond					0.00000	100.21493				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	101.41374				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.41397				0.00	0	820,900,00
Total CLN816 SPOT										0.00	0	820,900,00
Total For CLN816										0.00	0	820,900,00
CLN817 On 31/01/2027 Spot Bond					0.00000	101.43296				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.21988				0.00	0	
Total CLN818 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 CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.55297				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.37959				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.27498				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	101.16691				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	101.16691				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	101.16659				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	101.06103				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	89.97459				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.93159				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	101.40827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.66133				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.73884				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	101.55446				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.64048				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.64062				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.64063				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.64054				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.59588				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.42148				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	100.25406				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	100.70619				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN842 On 20/07/2026 Spot Bond					0.00000	100.61598				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	98.76200				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.35233				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.28587				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.27311				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.31609				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	100.31609				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.31574				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	100.36589				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.32083				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.16275				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.15505				0.00	0	
Total CLN853 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 CLN853										0.00	0	
CLN85 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85 On 23/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85 On 06/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.26500	103.74402	9.26500	103.71835				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.35500	100.98267	11.35500	100.95219				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.35500	100.65813	10.35500	100.63037				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			8.73000	102.77501	8.73000	102.75102				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.14500	91.21271	13.14500	91.18099				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.73500	91.49883	11.73500	91.47033				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			11.09500	11.09500	11.09500	100.03733				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.70830				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.49998				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.89617				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.99996				0.00	1,200,000,000	600,000,00
Total DSY02 SPOT										0.00	1,200,000,000	600,000,00
Total For DSY02										0.00	1,200,000,000	600,000,00
DSY03 On 21/11/2024 Spot Bond			10.48500	10.48500	10.48500	101.42815				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.87558				0.00	400,000,000	200,000,00
Total DSY04 SPOT										0.00	400,000,000	200,000,00
Total For DSY04										0.00	400,000,000	200,000,00
DSY05 On 21/08/2023 Spot Bond					0.00000	101.23054				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.39830				0.00	100,000,000	50,000,00
Total DSY06 SPOT										0.00	100,000,000	50,000,00
Total For DSY06										0.00	100,000,000	50,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	100.40245				0.00	0	35,000,00
Total DSY07 SPOT										0.00	0	35,000,00
Total For DSY07										0.00	0	35,000,00
DTF001 On 28/06/2023 Spot Bond					0.00000	100.22739				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.23412				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			8.14500	104.86863	8.14500	104.84551				0.00	0	13,000,00
Total DV23 SPOT										0.00	0	13,000,00
Total For DV23										0.00	0	13,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	67.96018	100.00000	67.80812				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	67.96018	100.00000	67.80812				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.67500	105.37562	8.67500	105.35091				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	103.89016	9.69000	103.86300				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.89016	9.69000	103.86300				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.68500	99.71580	10.68500	99.68713				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.91000	95.93809	11.91000	95.90744				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.05398	10.10000	104.02566				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.05398	10.10000	104.02566				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	100.78711				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	101.29882				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.74774				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.19337				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.60286				0.00	2,000,000,000	2,000,000,000
Total DVF26 SPOT										0.00	2,000,000,000	2,000,000,000
Total For DVF26										0.00	2,000,000,000	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF27 On 02/04/2029 Spot Bond					0.00000	98.86156				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.53563				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.46047				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.08004				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.07462				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.29949				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.13071				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.59038				0.00	6,600,000.000	3,300,000.00
Total DVFB30 SPOT										0.00	6,600,000.000	3,300,000.00
Total For DVFB30										0.00	6,600,000.000	3,300,000.00
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.90550				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.56234				0.00	0	610,800.00
Total DVFC26 SPOT										0.00	0	610,800.00
Total For DVFC26										0.00	0	610,800.00
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.58115				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.20500	105.94647	8.20500	105.92333				0.00	0	
Total ECN24 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 ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.47500	113.36952	5.47500	113.33138			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.21000	101.22598	5.21000	101.19240			0.00	0	
Total EL037 SPOT									0.00	0	
Total For EL037									0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	143.84248	2.25000	143.80630			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.16000	153.20026	4.16000	153.15406		23,291,008,000,000.00	5,598,800,000	5,598,800,000	
Total EL28 SPOT								23,291,008,000,000.00	5,598,800,000	5,598,800,000	
Total For EL28								23,291,008,000,000.00	5,598,800,000	5,598,800,000	
EL29 On 19/11/2029 Spot Bond			4.06200	139.88008	4.06200	139.83827		0.00	0	0	
Total EL29 SPOT								0.00	0	0	
Total For EL29								0.00	0	0	
EL30 On 29/07/2030 Spot Bond			4.10500	136.44438	4.10500	136.40319		5,511,373,000,000.00	1,342,600,000	1,342,600,000	
Total EL30 SPOT								5,511,373,000,000.00	1,342,600,000	1,342,600,000	
Total For EL30								5,511,373,000,000.00	1,342,600,000	1,342,600,000	
EL31 On 02/06/2031 Spot Bond			5.16500	115.75519	5.16500	115.71712		3,140,320,000,000.00	608,000,000	608,000,000	
Total EL31 SPOT								3,140,320,000,000.00	608,000,000	608,000,000	
Total For EL31								3,140,320,000,000.00	608,000,000	608,000,000	
EL36 On 31/01/2036 Spot Bond			5.18000	103.58447	5.18000	103.55019		0.00	0	0	
Total EL36 SPOT								0.00	0	0	
Total For EL36								0.00	0	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	143.84248	2.25000	143.80630		0.00	0	0	
Total EL36/I2038 SPOT								0.00	0	0	
Total For EL36/I2038								0.00	0	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	162.48873		0.00	0	0	
Total ELN001 SPOT								0.00	0	0	
Total For ELN001								0.00	0	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	159.86130		0.00	0	0	
Total ELN002 SPOT								0.00	0	0	
Total For ELN002								0.00	0	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860		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 ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	124.03802				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	123.13866				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	120.33468				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	111.84480				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	107.79522				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	109.53534				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	90.62208				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	92.80172				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	97.41790				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	100.15100				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN015 On 02/04/2027 Spot Bond					0.00000	101.42115				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.79500	100.71360	10.79500	100.68483				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.81000	12.81000	12.81000	92.69511				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.86000	12.86000	12.86000	96.73523				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			10.88500	10.88500	10.88500	99.60754				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.88500	10.88500	10.88500	99.22670				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.81000	12.81000	12.81000	68.69108				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.10500	12.10500	12.10500	96.36271				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.81000	12.81000	12.81000	89.86267				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.19756				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.62193				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.53382				0.00	0	
Total EPF018 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 EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.62191				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	101.04152				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.76904				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	100.82909				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.65597				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.51710				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.98888				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC50 On 14/03/2023 Spot Bond					0.00000	100.48183				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.24434				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	99.91419				0.00	5,000,000,000	5,000,000,000
Total EQT004 SPOT										0.00	5,000,000,000	5,000,000,000
Total For EQT004										0.00	5,000,000,000	5,000,000,000
EQT004 On 10/09/2023 Spot Bond					0.00000	101.90569				0.00	140,000,000	70,000,000
Total EQT005 SPOT										0.00	140,000,000	70,000,000
Total For EQT005										0.00	140,000,000	70,000,000
EQT005 On 30/10/2023 Spot Bond					0.00000	101.19114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.36251				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.02248				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.99398				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	101.34389				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	100.96007				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B8 On 17/05/2027 Spot Bond					0.00000	101.00679				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C9 On 17/05/2025 Spot Bond					0.00000	100.98334				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C8 On 17/05/2027 Spot Bond					0.00000	101.03006				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA29 On 17/08/2022 Spot Bond					0.00000	101.06880				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.94343				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA27 On 17/08/2023 Spot Bond					0.00000	100.98360				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 ¹ On 17/05/2025 Spot Bond					0.00000	100.92905				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 ¹ On 17/05/2027 Spot Bond					0.00000	100.97576				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.50500	105.96488	7.50500	105.94332				0.00	0	1,500,000,00
Total ES23 SPOT										0.00	0	1,500,000,00
Total For ES23										0.00	0	1,500,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	104.68912	10.00000	104.66091				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.88500	95.97942	9.88500	95.95412			1,043,899,494,000.00	105,604,400	2,646,338,20	
Total ES26 SPOT									1,043,899,494,000.00	105,604,400	2,646,338,20	
Total For ES26									1,043,899,494,000.00	105,604,400	2,646,338,20	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.19055	7.85000	102.16905				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.41500	73.16010	12.33500	73.51239			19,748,540,500,000.00	1,590,700,000	2,500,941,60	
Total ES33 SPOT									19,748,540,500,000.00	1,590,700,000	2,500,941,60	
Total For ES33									19,748,540,500,000.00	1,590,700,000	2,500,941,60	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.45046	7.50000	102.42996				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.82000	71.01279	12.75000	71.35910			880,746,820,000.00	68,701,000	1,088,445,70	
Total ES42 SPOT									880,746,820,000.00	68,701,000	1,088,445,70	
Total For ES42									880,746,820,000.00	68,701,000	1,088,445,70	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.83618	8.50000	101.81303				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK002 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.84935				0.00	40,000,000	23,500,00
Total EXX05 SPOT										0.00	40,000,000	23,500,00
Total For EXX05										0.00	40,000,000	23,500,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.04644				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.96237				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.00716				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.97647				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.26476				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.03037				0.00	1,000,000,000	500,000,00
Total FIFB19 SPOT										0.00	1,000,000,000	500,000,00
Total For FIFB19										0.00	1,000,000,000	500,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.18301				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.25829				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.92212				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.97770				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.99160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.93550				0.00	0	820,000,00
Total FRB22 SPOT										0.00	0	820,000,00
Total For FRB22										0.00	0	820,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.15909				0.00	1,440,000,000	720,000,00
Total FRB23 SPOT										0.00	1,440,000,000	720,000,00
Total For FRB23										0.00	1,440,000,000	720,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	104.17933				0.00	0	6,980,000,00
Total FRB24 SPOT										0.00	0	6,980,000,00
Total For FRB24										0.00	0	6,980,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.79543				0.00	780,000,000	500,000,00
Total FRB25 SPOT										0.00	780,000,000	500,000,00
Total For FRB25										0.00	780,000,000	500,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.57822				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.46500	103.43447	9.46500	103.40834				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.18331				0.00	0	1,054,500,00
Total FRB28 SPOT										0.00	0	1,054,500,00
Total For FRB28										0.00	0	1,054,500,00
FRB29 On 19/04/2026 Spot Bond					0.00000	103.10198				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.38500	98.06600	9.38500	98.04143				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.91879				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI23 On 07/12/2023 Spot Bond			2.25000	323.25313	2.25000	323.17210				0.00	0	2,259,000,00
Total FRBI23 SPOT										0.00	0	2,259,000,00
Total For FRBI23										0.00	0	2,259,000,00
FRBI25 On 31/01/2025 Spot Bond			2.95500	2.95500	2.95500	160.91223				0.00	0	580,200,00
Total FRBI25 SPOT										0.00	0	580,200,00
Total For FRBI25										0.00	0	580,200,00
FRBI28 On 31/03/2028 Spot Bond			3.98000	210.29920	3.98000	210.23667				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.53000	4.53000	4.53000	111.37008				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.16000	5.16000	5.16000	223.44566				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.44000	95.11081	5.44000	95.07883				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.32000	96.21264	5.32000	96.18068				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.72665	8.72665	8.72665	82.42317				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.78632	8.78632	8.78632	81.51166				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.23000	4.23000	4.23000	156.00178				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	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 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 FRC181										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.28987				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.30244				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.53015				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.33232				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.91559				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.46331				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	119.59611				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.39380				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.42828				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	117.43324				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.41171				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.99244				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.00825				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.83852				0.00	200,000,000	100,000,000
Total FRC299 SPOT										0.00	200,000,000	100,000,000
Total For FRC299										0.00	200,000,000	100,000,000
FRC30(On 25/04/2023 Spot Bond					0.00000	102.60694				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.87641				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.93688				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	102.01409				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.80201				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.97966				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.40419				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.45572				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31: On 20/06/2024 Spot Bond					0.00000	100.49427				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	97.02459				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.54550				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.33202				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.45075				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.49400				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.61091				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.45985				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.16279				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.79350				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.21478				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.82855				0.00	0	
Total FRC328 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 FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.08553				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	99.96592				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.21008				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	103.01457				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.94208				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.28050				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.57346				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.40011				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	99.96371				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.52605				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.77888				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.81900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.46798				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	101.30040				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.85531				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.79473				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.69736				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.55010				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.48168				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.49677				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	101.23344				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.50659				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36 On 31/01/2024 Spot Bond					0.00000	101.36076				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.23315				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.15706				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.51632				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.86400				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.64009				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.90891				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.05859				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.06154				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.53423				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.52775				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.08866				0.00	0	
Total FRC374 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 FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.72228				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.58598				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.58294				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.41771				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.44415				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.46611				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	100.89721				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.89721				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.89578				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.89578				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.65212				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.50011				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	101.58606				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	101.24443				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	102.52930				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.21653				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.34039				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	101.50008				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	101.44782				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.29166				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	101.55679				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	101.83595				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	101.35754				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40 On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	105.07163				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	100.63012				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	101.46029				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	101.89451				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	104.99970				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40 On 06/07/2027 Spot Bond					0.00000	100.16657				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40 On 13/10/2026 Spot Bond					0.00000	99.99974				0.00	0	923,200,00
Total FRC407 SPOT										0.00	0	923,200,00
Total For FRC407										0.00	0	923,200,00
FRC40 On 23/09/2025 Spot Bond					0.00000	100.49293				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	103.35739				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41 On 30/04/2027 Spot Bond					0.00000	100.80351				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	100.69039				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.69168				0.00	0	
Total FRC412 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 FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.71964				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.62015				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.46465				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	94.38190				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.36729				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.36872				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.37926				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.29552				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.23089				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.16294				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.16294				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.89500	105.63529	4.89500	105.60136				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.06000	115.95998	5.06000	115.92197				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.30329				0.00	3,450,000,000	1,725,000,000
Total FRJ022 SPOT										0.00	3,450,000,000	1,725,000,000
Total For FRJ022										0.00	3,450,000,000	1,725,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.49793				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.42542				0.00	1,000,000,000	500,000,000
Total FRJ24 SPOT										0.00	1,000,000,000	500,000,000
Total For FRJ24										0.00	1,000,000,000	500,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.47008				0.00	2,200,000,000	1,800,000,000
Total FRJ25 SPOT										0.00	2,200,000,000	1,800,000,000
Total For FRJ25										0.00	2,200,000,000	1,800,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.67290				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.33083				0.00	7,720,000,000	3,860,000,000
Total FRJ27 SPOT										0.00	7,720,000,000	3,860,000,000
Total For FRJ27										0.00	7,720,000,000	3,860,000,000
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.30097				0.00	400,000,000	200,000,000
Total FRJ27S SPOT										0.00	400,000,000	200,000,000
Total For FRJ27S										0.00	400,000,000	200,000,000
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.89971				0.00	1,740,000,000	870,000,000
Total FRJ28 SPOT										0.00	1,740,000,000	870,000,000
Total For FRJ28										0.00	1,740,000,000	870,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.65722				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	101.33543				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.35631				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.60800	4.60800	4.60800	103.17259				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.03000	5.03000	5.03000	116.34506				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.86839				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.17000	114.42427	5.17000	114.38644				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.16500	223.41795	5.16500	223.34444				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.31000	112.50499	5.31000	112.46736				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.19500	5.19500	5.19500	222.73823				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.78000	157.75989	3.78000	157.71365				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	110.34887	3.70500	110.31674				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.11000	115.25889	5.11000	115.22095				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.31500	220.40638	5.31500	220.33299				0.00	0	
Total FRS120 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 FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.36500	219.41332	5.36500	219.33996				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			3.31000	159.57097	3.31000	159.52624				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.39500	218.82005	5.39500	218.74670				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.31000	112.50499	5.31000	112.46736				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.59000	203.76759	4.59000	203.70367				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.06000	102.86158	6.06000	102.82511				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.48000	204.92800	4.48000	204.86431				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.54000	204.29409	4.54000	204.23030				0.00	0	754,300,00
Total FRS131 SPOT										0.00	0	754,300,00
Total For FRS131										0.00	0	754,300,00
FRS13 On 07/12/2033 Spot Bond			5.90500	209.02248	5.90500	208.94961				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.01000	103.47243	6.01000	103.43587				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.31000	5.31000	5.31000	112.46736				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.29000	110.94443	5.29000	112.73912				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.35000	206.30921	4.35000	206.24582				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.67500	213.37444	5.67500	213.30134				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.48000	204.92800	4.48000	204.86431				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.48000	204.92800	4.48000	204.86431				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.88100	211.38178	3.88100	211.31947				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.08000	156.61704	4.08000	156.56986				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.83000	201.26185	4.83000	201.19744				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.87000	200.84770	4.87000	200.78319				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.05000	156.73086	4.05000	156.68378				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.34500	206.36255	4.34500	206.29917				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.88000	4.88000	4.88000	200.67978				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17(On 01/08/2022 Spot Bond					0.00000	6.71349				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	99.91440				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	99.90702				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	100.41755				0.00	0	7,000,00
Total FRS180 SPOT										0.00	0	7,000,00
Total For FRS180										0.00	0	7,000,00
FRS18(On 27/09/2025 Spot Bond					0.00000	100.31191				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	164.64331				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	136.44852				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	177.69595				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	161.06118				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	101.04179				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	101.18301				0.00	0	7,000,00
Total FRS199 SPOT										0.00	0	7,000,00

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 FRS199										0.00	0	7,000,00
FRS20 On 12/08/2025 Spot Bond					0.00000	101.05742				0.00	0	3,800,00
Total FRS200 SPOT										0.00	0	3,800,00
Total For FRS200										0.00	0	3,800,00
FRS20 On 06/08/2025 Spot Bond					0.00000	100.88337				0.00	0	7,000,00
Total FRS201 SPOT										0.00	0	7,000,00
Total For FRS201										0.00	0	7,000,00
FRS20 On 14/10/2025 Spot Bond					0.00000	99.98204				0.00	0	5,700,00
Total FRS206 SPOT										0.00	0	5,700,00
Total For FRS206										0.00	0	5,700,00
FRS20 On 18/11/2024 Spot Bond					0.00000	100.90457				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 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	
FRS21 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	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.36992				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.40011				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	102.11457				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.03320				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	118.88849				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	106.72226				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24(On 31/03/2032 Spot Bond					0.00000	103.93161				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.96199				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	72.61149				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	100.94703				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	100.24267				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	102.28477				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	94.64635				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	100.68681				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	107.42492				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	100.42338				0.00	0	
Total FRS260 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 FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.96296				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	100.27069				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	108.79241				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.27251				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	99.96161				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	99.33480				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.27104				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.85171				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	100.33180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.53511				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.68074				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.28543				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.68500	10.68500	10.68500	96.94468				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.68500	10.68500	10.68500	96.94468				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.33747				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	99.13857				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.01400	12.01400	12.01400	91.52756				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	91.38165				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	87.48906				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS293 On 26/01/2023 Spot Bond					0.00000	92.13832				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS295 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	
FRS296 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	
FRS297 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	
FRS298 On 09/05/2025 Spot Bond					0.00000	98.66172				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS299 On 12/05/2023 Spot Bond					0.00000	99.25036				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 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	
FRS301 On 16/05/2027 Spot Bond					0.00000	100.99069				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS302 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	
FRS303 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	
FRS304 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	
FRS305 On 06/07/2023 Spot Bond					0.00000	100.13668				0.00	0	
Total FRS305 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 FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.50714				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.96000	1.96000	1.96000	324.43859				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.69000	325.70061	1.69000	325.62388				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.70000	1.70000	1.70000	325.57986				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.16010				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.01000	106.95218	5.01000	106.91727				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.68500	68.78904	4.68500	111.16948				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	159.95412				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.48000	3.48000	3.48000	158.86769				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.76000	2.76000	2.76000	320.96138				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.43500	7.43500	7.43500	103.02058				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.62500	105.51327	8.62500	105.48893				0.00	0	17,000,00
Total FRX24 SPOT										0.00	0	17,000,00
Total For FRX24										0.00	0	17,000,00
FRX25 On 26/07/2025 Spot Bond			8.63500	107.46594	8.63500	107.44085				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.49500	102.68945	9.49500	102.66342			146,610,396,000.00		15,440,800	18,822,00
Total FRX26 SPOT									146,610,396,000.00		15,440,800	18,822,00
Total For FRX26									146,610,396,000.00		15,440,800	18,822,00
FRX27 On 07/03/2027 Spot Bond			9.50500	106.07407	9.50500	106.04730				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.39500	107.99927	9.39500	107.97188				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.44500	100.83841	10.44500	100.81006				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.92000	95.93672	10.92000	95.90854				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.94000	100.50896	10.94000	100.47971				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.96500	71.17733	11.96500	71.15474				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.14838				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.91543				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.87865				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.90363				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.91097				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	101.18612				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.25511				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.28958				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.30467				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.81819				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A11 On 25/11/2022 Spot Bond					0.00000	100.91732				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A21 On 25/11/2024 Spot Bond					0.00000	101.04940				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A31 On 25/11/2026 Spot Bond					0.00000	100.84383				0.00	0	
Total GH5A31 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 GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.87067				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.16067				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.13000	115.32666	4.13000	115.29191				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.94272				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			7.77400	105.21569	7.77400	105.19378				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.11299				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.89500	105.68151	7.89500	105.65916				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.92601				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.83514				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.81607				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.56500				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.27231				0.00	12,300,000,000	12,300,000,000

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 GRT26G SPOT										0.00	12,300,000,000	12,300,000,000
Total For GRT26G										0.00	12,300,000,000	12,300,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	100.27195				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.59273				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.35781				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.74528				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.01574				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	99.09459				0.00	2,000,000,000	1,000,000,000
Total GRT33 SPOT										0.00	2,000,000,000	1,000,000,000
Total For GRT33										0.00	2,000,000,000	1,000,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	97.83501				0.00	8,700,000,000	8,700,000,000
Total GRT34 SPOT										0.00	8,700,000,000	8,700,000,000
Total For GRT34										0.00	8,700,000,000	8,700,000,000
GRT36 On 27/06/2024 Spot Bond					0.00000	100.32504				0.00	0	20,000,000
Total GRT36 SPOT										0.00	0	20,000,000
Total For GRT36										0.00	0	20,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	100.22527				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.13870				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.94917				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT41 On 20/11/2024 Spot Bond					0.00000	100.68366				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.95064				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.26829				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.50516				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.15156				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.53666				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.56083				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.85542				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.28114				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.57274				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.92225				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.39569				0.00	0	
Total H12T3 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 H12T3									0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.22871			0.00	0	
Total H12T4 SPOT									0.00	0	
Total For H12T4									0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.73184			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.16243			0.00	200,000,000	100,000,000
Total HILB08 SPOT									0.00	200,000,000	100,000,000
Total For HILB08									0.00	200,000,000	100,000,000
HILB09 On 29/03/2025 Spot Bond					0.00000	99.11680			0.00	40,000,000	40,000,000
Total HILB09 SPOT									0.00	40,000,000	40,000,000
Total For HILB09									0.00	40,000,000	40,000,000
HILB11 On 15/03/2024 Spot Bond					0.00000	100.64940			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.56809			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.22589			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.22243			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.23814			0.00	0	
Total HPF14 SPOT									0.00	0	
Total For HPF14									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.35000	322.81876	2.35000	322.73698		21,876,620,000,000.00		9,309,200,000	4,654,600,000
Total HWAY23 SPOT								21,876,620,000,000.00		9,309,200,000	4,654,600,000
Total For HWAY23								21,876,620,000,000.00		9,309,200,000	4,654,600,000
HWAY2 On 07/12/2024 Spot Bond			2.75000	2.75000	2.75000	328.98582		0.00		0	1,450,000,000
Total HWAY24 SPOT								0.00		0	1,450,000,000
Total For HWAY24								0.00		0	1,450,000,000
HWAY3 On 28/08/2030 Spot Bond			11.10500	99.97347	11.10500	99.94363		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.04500	78.04828	5.04500	106.93098				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.15500	86.04728	12.15500	86.01924			379,530,151,000.00		31,224,200	4,078,861,900
Total HWAY34 SPOT									379,530,151,000.00		31,224,200	4,078,861,900
Total For HWAY34									379,530,151,000.00		31,224,200	4,078,861,900
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.36173	100.00000	13.33183			0.00		0	
Total HWAY34/R208 SPOT									0.00		0	
Total For HWAY34/R208									0.00		0	
HWAY3 On 31/07/2035 Spot Bond			12.18500	85.23905	12.18500	85.21120			0.00		0	5,090,000,000
Total HWAY35 SPOT									0.00		0	5,090,000,000
Total For HWAY35									0.00		0	5,090,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.35884	100.00000	13.32895			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	99.97313			0.00	1,660,000,000	15,830,000,000	
Total HWF11 SPOT									0.00	1,660,000,000	15,830,000,000	
Total For HWF11									0.00	1,660,000,000	15,830,000,000	
HWF12 On 29/07/2022 Spot Bond					0.00000	101.23597			0.00		0	
Total HWF12 SPOT									0.00		0	
Total For HWF12									0.00		0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.75131			0.00		0	
Total HWF13 SPOT									0.00		0	
Total For HWF13									0.00		0	
I2025 On 31/01/2025 Spot Bond			2.52000	162.67281	2.63000	162.19404			628,467,539,804,000.00	646,217,277,700	714,151,482,000	
Total I2025 SPOT									628,467,539,804,000.00	646,217,277,700	714,151,482,000	
Total For I2025									628,467,539,804,000.00	646,217,277,700	714,151,482,000	
I2029 On 31/03/2029 Spot Bond			3.55000	118.31874	3.66000	117.48517			857,835,795,300,000.00	241,643,886,000	202,317,472,800	
Total I2029 SPOT									857,835,795,300,000.00	241,643,886,000	202,317,472,800	
Total For I2029									857,835,795,300,000.00	241,643,886,000	202,317,472,800	
I2033 On 28/02/2033 Spot Bond			4.36000	110.97730	4.39500	110.58454			707,117,653,280,000.00	162,182,948,000	462,090,276,500	
Total I2033 SPOT									707,117,653,280,000.00	162,182,948,000	462,090,276,500	
Total For I2033									707,117,653,280,000.00	162,182,948,000	462,090,276,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2038 On 31/01/2038 Spot Bond			4.40000	125.71098	4.41000	125.51715			734,249,000,000,000.00	394,147,500,000	411,150,897,10
Total I2038 SPOT									14,249,000,000,000.00	394,147,500,000	411,150,897,10
Total For I2038									14,249,000,000,000.00	394,147,500,000	411,150,897,10
I2046 On 31/03/2046 Spot Bond			4.36000	112.94565	4.44000	111.44817			846,812,288,000,000.00	423,580,800,000	443,790,149,90
Total I2046 SPOT									16,812,288,000,000.00	423,580,800,000	443,790,149,90
Total For I2046									16,812,288,000,000.00	423,580,800,000	443,790,149,90
I2050 On 31/12/2050 Spot Bond			4.35000	114.28734	4.42000	112.80203			515,158,242,820,000.00	578,197,297,200	529,685,145,20
Total I2050 SPOT									15,158,242,820,000.00	578,197,297,200	529,685,145,20
Total For I2050									15,158,242,820,000.00	578,197,297,200	529,685,145,20
IBG01 On 07/02/2025 Spot Bond					0.00000	100.96515			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.00054			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.42000	322.51520	2.42000	322.43285			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.27646			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.04592			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	99.85642			0.00	0	
Total IBL130 SPOT									0.00	0	
Total For IBL130									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.01518			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.52784			0.00	0	
Total IBL133 SPOT									0.00	0	
Total For IBL133									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.02131			0.00	0	
Total IBL134 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 IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.91544				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.22629				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.63510				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.55903				0.00	0	7,000,00
Total IBL138 SPOT										0.00	0	7,000,00
Total For IBL138										0.00	0	7,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	100.88526				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.41045				0.00	0	7,200,00
Total IBL145 SPOT										0.00	0	7,200,00
Total For IBL145										0.00	0	7,200,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.17244				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.75998				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.78659				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	100.79491				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.87789				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.14952				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.18717				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.45079				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.99982				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.99992				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.09630				0.00	1,000,000,000	500,000,000
Total IBL167 SPOT										0.00	1,000,000,000	500,000,000
Total For IBL167										0.00	1,000,000,000	500,000,000
IBL168 On 18/05/2026 Spot Bond					0.00000	100.93837				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.04319				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.90149				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.80319				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.03218				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL190 On 10/09/2024 Spot Bond					0.00000	100.52702				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.54269				0.00	1,580,000,000	790,000,000
Total IBL191 SPOT										0.00	1,580,000,000	790,000,000
Total For IBL191										0.00	1,580,000,000	790,000,000
IBL192 On 08/10/2026 Spot Bond					0.00000	100.01841				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	99.86343				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.24173				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.07800				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.06252				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.66349				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.68298				0.00	1,980,000,000	990,000,000
Total IBL201 SPOT										0.00	1,980,000,000	990,000,000
Total For IBL201										0.00	1,980,000,000	990,000,000
IBL202 On 02/12/2022 Spot Bond					0.00000	99.94233				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.65496				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.62764				0.00	0	
Total IBL204 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 IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.53639				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.60029				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.05505				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.17681				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.86870				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.78287				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.78287				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.78287				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.78287				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.53703				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.41449				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.37550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.22557				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.23649				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.25050				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.03222				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	101.31681				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.11461				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	101.28266				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.81989				0.00	600,000,000	300,000,000
Total IBL225 SPOT										0.00	600,000,000	300,000,000
Total For IBL225										0.00	600,000,000	300,000,000
IBL226 On 25/05/2023 Spot Bond					0.00000	99.41498				0.00	1,020,000,000	510,000,000
Total IBL226 SPOT										0.00	1,020,000,000	510,000,000
Total For IBL226										0.00	1,020,000,000	510,000,000
IBL227 On 25/05/2027 Spot Bond					0.00000	94.68357				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.62862				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL229 On 13/06/2025 Spot Bond					0.00000	100.54460				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.56065				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.39106				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.95000	8.95000	8.95000	100.45556				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.25011				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.25964				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	100.19149				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.13618				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.31500	106.98953	8.31500	106.96545				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.68500	102.50188	6.68500	102.48355				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.04117				0.00	0	
Total IBL98 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 IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.91000	100.55867	9.91000	100.53225				0.00	0	1,000,000,00
Total IDCG06 SPOT										0.00	0	1,000,000,00
Total For IDCG06										0.00	0	1,000,000,00
IDCG08 On 13/05/2030 Spot Bond			11.41000	101.17777	11.41000	101.12050				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.50500	102.14504	10.50500	102.11646				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.89057				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.34316				0.00	1,000,000,000	500,000,00
Total IDCG15 SPOT										0.00	1,000,000,000	500,000,00
Total For IDCG15										0.00	1,000,000,000	500,000,00
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.93163				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.05912				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.19921				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.47510				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.79145				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.67746				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.48790				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.23500	99.70599	9.23500	99.68139				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.92158				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.50006				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.97492				0.00	1,400,000,000	700,000,000
Total INLV06 SPOT										0.00	1,400,000,000	700,000,000
Total For INLV06										0.00	1,400,000,000	700,000,000
INLV07 On 09/03/2026 Spot Bond					0.00000	100.64901				0.00	840,000,000	620,000,000
Total INLV07 SPOT										0.00	840,000,000	620,000,000
Total For INLV07										0.00	840,000,000	620,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	104.87742				0.00	0	1,248,000,000
Total INLV08 SPOT										0.00	0	1,248,000,000
Total For INLV08										0.00	0	1,248,000,000
INLV09 On 24/08/2026 Spot Bond					0.00000	101.77494				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.88543				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.38819				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.30441				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.37127				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF24 On 05/02/2023 Spot Bond					0.00000	101.12641				0.00	0	2,600,00
Total IPF24 SPOT										0.00	0	2,600,00
Total For IPF24										0.00	0	2,600,00
IPF25 On 15/10/2023 Spot Bond					0.00000	99.96563				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.05606				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.07349				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.62563				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.05481				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.22386				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.53070				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.86795				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.14500				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.14000	198.07755	5.14000	198.01251				0.00	0	96,000,00
Total IV019 SPOT										0.00	0	96,000,00
Total For IV019										0.00	0	96,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.73124				0.00	0	
Total IV050 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 IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.04000	199.09837	5.04000	199.03354				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.12505				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.23881				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.93524				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.04054				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.65248				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.79347				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	100.88770				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.66621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.03727				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.96053				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.44183	7.40000	100.42211				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.05951				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.12855				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	103.26726	7.23000	103.24688				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.20956				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.71864	7.45000	102.69788				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.69681				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.39000	102.69695	7.39000	102.67637				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	99.98317				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC204 On 18/11/2022 Spot Bond					0.00000	100.85738				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	101.10817				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	100.71048				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.63176				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.37933				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.24192				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.54500	7.54500	7.54500	102.22215				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.24500	8.24500	8.24500	101.00044				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.26578				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.25770				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	101.81692				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.89461	8.45000	101.87157				0.00	0	
Total IVC216 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 IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	100.52453	7.20000	100.67593				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.10255				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.91049				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.80627				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			5.45000	5.45000	5.45000	99.59847				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			5.55000	5.55000	5.55000	99.17063				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			5.45000	5.45000	5.45000	99.73195				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ102 On 26/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.70226				0.00	0	
Total IVZ102 SPOT										0.00	0	
Total For IVZ102										0.00	0	
IVZ103 On 28/07/2022 Spot Bond			5.60000	5.60000	5.60000	98.66785				0.00	0	
Total IVZ103 SPOT										0.00	0	
Total For IVZ103										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.49755				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.00490				0.00	19,800,000,000	9,903,200,000

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 KAP012 SPOT										0.00	19,800,000,000	9,903,200,000
Total For KAP012										0.00	19,800,000,000	9,903,200,000
KAP012 On 19/07/2024 Spot Bond					0.00000	99.89751				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	100.92478				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	99.88943				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.14362				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	101.28349				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.50406				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.50555				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	101.05052				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.65120				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.01636				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.01711				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP11 On 24/10/2022 Spot Bond					0.00000	101.66751				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.98500	116.90285	9.98500	116.87191				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.10500	103.22051	8.10500	103.19800				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.49954				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.40450				0.00	1,240,000,000	620,000,000
Total LGL08 SPOT										0.00	1,240,000,000	620,000,000
Total For LGL08										0.00	1,240,000,000	620,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	103.27630				0.00	740,000,000	390,000,000
Total LGL09 SPOT										0.00	740,000,000	390,000,000
Total For LGL09										0.00	740,000,000	390,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.11598				0.00	0	2,400,000,000
Total LGL10 SPOT										0.00	0	2,400,000,000
Total For LGL10										0.00	0	2,400,000,000
LGL11 On 09/09/2026 Spot Bond					0.00000	103.75978				0.00	0	230,000,000
Total LGL11 SPOT										0.00	0	230,000,000
Total For LGL11										0.00	0	230,000,000
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.82006				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.95503				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.97706				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF065 On 30/09/2022 Spot Bond					0.00000	100.30612				0.00	2,798,000,000	1,399,000,000
Total MBF065 SPOT										0.00	2,798,000,000	1,399,000,000

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 MBF065									0.00	2,798,000,000	1,399,000,000
MBF065 On 17/11/2023 Spot Bond					0.00000	100.93385			0.00	0	
Total MBF068 SPOT									0.00	0	
Total For MBF068									0.00	0	
MBF070 On 28/05/2024 Spot Bond					0.00000	100.98112			0.00	0	
Total MBF070 SPOT									0.00	0	
Total For MBF070									0.00	0	
MBF071 On 17/09/2024 Spot Bond					0.00000	100.50544			0.00	0	
Total MBF071 SPOT									0.00	0	
Total For MBF071									0.00	0	
MBF072 On 31/05/2025 Spot Bond					0.00000	100.66505			0.00	0	
Total MBF072 SPOT									0.00	0	
Total For MBF072									0.00	0	
MBP038 On 02/11/2022 Spot Bond					0.00000	101.30691			0.00	1,400,000,000	700,000,000
Total MBP038 SPOT									0.00	1,400,000,000	700,000,000
Total For MBP038									0.00	1,400,000,000	700,000,000
MBP040 On 23/02/2023 Spot Bond					0.00000	100.85247			0.00	0	
Total MBP040 SPOT									0.00	0	
Total For MBP040									0.00	0	
MBP043 On 27/07/2023 Spot Bond					0.00000	101.14614			0.00	0	
Total MBP043 SPOT									0.00	0	
Total For MBP043									0.00	0	
MBP045 On 27/09/2023 Spot Bond					0.00000	100.69521			0.00	0	
Total MBP045 SPOT									0.00	0	
Total For MBP045									0.00	0	
MBP047 On 26/02/2024 Spot Bond					0.00000	101.22338			0.00	0	
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP049 On 27/03/2024 Spot Bond					0.00000	100.71938			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP050 On 23/08/2022 Spot Bond					0.00000	100.88988			0.00	3,040,000,000	1,520,000,000
Total MBP050 SPOT									0.00	3,040,000,000	1,520,000,000
Total For MBP050									0.00	3,040,000,000	1,520,000,000
MBP050 On 12/03/2023 Spot Bond					0.00000	100.76774			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.25162				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.23500	9.23500	9.23500	110.12831				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			7.62400	104.79521	7.62400	104.77346				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	101.29370				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.37806				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.55469				0.00	40,000,000	20,000.00
Total MML01 SPOT										0.00	40,000,000	20,000.00
Total For MML01										0.00	40,000,000	20,000.00
MML02 On 10/12/2026 Spot Bond			9.88500	98.76125	9.88500	98.73522				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.99093				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.13500	90.89436	10.13500	93.01765				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.85766				0.00	3,000,000,000	1,500,000.00
Total MML05 SPOT										0.00	3,000,000,000	1,500,000.00
Total For MML05										0.00	3,000,000,000	1,500,000.00
MML06 On 25/05/2029 Spot Bond			10.78500	97.64241	10.78500	97.61455				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN07 On 13/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.28822				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.99265				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.38864				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.13136				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.90219				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.71418				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.81650				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.26717				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.68377				0.00	500,000,000	250,000,000
Total MTN20 SPOT										0.00	500,000,000	250,000,000
Total For MTN20										0.00	500,000,000	250,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	101.68336				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.48713				0.00	0	
Total MTN22 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 MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.83000	99.21241	9.83000	99.18611				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.48996				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.11400				0.00	0	20,000,00
Total MTN25 SPOT										0.00	0	20,000,00
Total For MTN25										0.00	0	20,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	101.71346				0.00	40,000,000	40,000,00
Total MTN26 SPOT										0.00	40,000,000	40,000,00
Total For MTN26										0.00	40,000,000	40,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	102.01818				0.00	39,120,000,000	39,120,000,00
Total MTN27 SPOT										0.00	39,120,000,000	39,120,000,00
Total For MTN27										0.00	39,120,000,000	39,120,000,00
MTN28 On 15/03/2025 Spot Bond					0.00000	100.92718				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.02754				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.39812				0.00	23,400,000,000	23,400,000,00
Total MTN30 SPOT										0.00	23,400,000,000	23,400,000,00
Total For MTN30										0.00	23,400,000,000	23,400,000,00
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.93632				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.99178				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.99169				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.97782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.88939				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.37805				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.46945				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.54696				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.61812				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.83500	101.34542	7.83500	101.32425				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.19500	106.36072	8.19500	106.33713				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.76500	103.90042	10.76500	103.87032				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.51864				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.17455				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.24581				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG05 On 25/10/2024 Spot Bond					0.00000	101.26578				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.16217				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.47143				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.76000	106.12347	7.76000	106.10152				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.68500	105.66242	8.68500	105.63761				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.42000	103.87895	9.42000	103.85283				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.42000	104.19438	9.42000	104.16818				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.67500	108.83238	9.67500	108.80398				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.09500	102.48506	7.09500	102.46563		7,662,600,000,000.00		1,080,000,000	540,000,000	
Total NBK22A SPOT								7,662,600,000,000.00		1,080,000,000	540,000,000	
Total For NBK22A								7,662,600,000,000.00		1,080,000,000	540,000,000	
NBK23 On 19/11/2025 Spot Bond			8.36300	108.26327	8.36300	108.23917				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.40500	107.95417	9.40500	107.92721				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			7.51500	7.51500	7.51500	106.08617				0.00	0	
Total NBK25A 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 NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.09347			0.00	200,000,000	100,000,000
Total NBK25B SPOT									0.00	200,000,000	100,000,000
Total For NBK25B									0.00	200,000,000	100,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	58.13600	100.00000	58.00804			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.59565			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27I On 10/05/2026 Spot Bond			9.30000	107.78071	9.30000	107.75408			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28I On 02/08/2023 Spot Bond			7.14800	107.32421	7.14800	107.30340			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29I On 31/07/2026 Spot Bond			8.80500	110.41465	8.80500	110.38837			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30I On 20/02/2024 Spot Bond			7.78500	106.48903	7.78500	106.46657			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31I On 09/11/2023 Spot Bond			7.31500	104.26069	7.31500	104.24034		5,852,000,000,000.00		800,000,000	400,000,000
Total NBK31A SPOT								5,852,000,000,000.00		800,000,000	400,000,000
Total For NBK31A								5,852,000,000,000.00		800,000,000	400,000,000
NBK31I On 17/02/2023 Spot Bond					0.00000	101.56001			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.90573			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.43324			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.56000	11.56000	11.56000	77.81366			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.86354				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.11880				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.21232				0.00	0	200,000,00
Total NBK45B SPOT										0.00	0	200,000,00
Total For NBK45B										0.00	0	200,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	101.75163				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.02429				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.26959				0.00	1,400,000,000	700,000,00
Total NBK49B SPOT										0.00	1,400,000,000	700,000,00
Total For NBK49B										0.00	1,400,000,000	700,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.76778				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.38683				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.51848				0.00	0	700,000,00
Total NBK53B SPOT										0.00	0	700,000,00
Total For NBK53B										0.00	0	700,000,00
NBK54I On 21/02/2029 Spot Bond					0.00000	101.39064				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.09198				0.00	900,000,000	450,000,00
Total NBKB55 SPOT										0.00	900,000,000	450,000,00
Total For NBKB55										0.00	900,000,000	450,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.35861				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.20768				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.52083				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.96825				0.00	800,000,000	2,200,000,000
Total NBKB59 SPOT										0.00	800,000,000	2,200,000,000
Total For NBKB59										0.00	800,000,000	2,200,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.01483				0.00	9,260,000,000	9,260,000,000
Total NBKB60 SPOT										0.00	9,260,000,000	9,260,000,000
Total For NBKB60										0.00	9,260,000,000	9,260,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.20560				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.00139				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.45422				0.00	2,000,000,000	1,000,000,000
Total NBKB64 SPOT										0.00	2,000,000,000	1,000,000,000
Total For NBKB64										0.00	2,000,000,000	1,000,000,000
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.41982				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			10.73000	103.22237	10.73000	103.19305				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.41671				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.38500	103.43419	10.38500	103.40574				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.41982				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.42463				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.43084				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.53762				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.53762				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.99815				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.60692				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.23101				0.00	1,800,000,000	900,000,000
Total NGL05 SPOT										0.00	1,800,000,000	900,000,000
Total For NGL05										0.00	1,800,000,000	900,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	100.82888				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.07839				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL08 On 02/07/2025 Spot Bond					0.00000	105.38262				0.00	0	5,500,00
Total NGL08 SPOT										0.00	0	5,500,00
Total For NGL08										0.00	0	5,500,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.41845				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.29481				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	104.61838				0.00	1,200,000,000	600,000,00
Total NGLT1B SPOT										0.00	1,200,000,000	600,000,00
Total For NGLT1B										0.00	1,200,000,000	600,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.44547				0.00	400,000,000	200,000,00
Total NGT103 SPOT										0.00	400,000,000	200,000,00
Total For NGT103										0.00	400,000,000	200,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.55649				0.00	1,200,000,000	600,000,00
Total NGT104 SPOT										0.00	1,200,000,000	600,000,00
Total For NGT104										0.00	1,200,000,000	600,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.10901				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.96399				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.47043				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.75910				0.00	0	120,000,00
Total NGT108 SPOT										0.00	0	120,000,00
Total For NGT108										0.00	0	120,000,00
NGT10 On 04/11/2026 Spot Bond					0.00000	101.56280				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.37695				0.00	0	
Total NGT110 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT110										0.00	0	
NGT11' On 23/04/2027 Spot Bond					0.00000	101.78507				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.03674				0.00	290,000,000	580,000,00
Total NGT1G SPOT										0.00	290,000,000	580,000,00
Total For NGT1G										0.00	290,000,000	580,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.65567				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.28194				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.18759				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.18516				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.00235				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.96807				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.36500	5.36500	5.36500	219.33996				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.85000	3.85000	3.85000	211.65984				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.38500	3.38500	3.38500	159.23529				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.53000	4.53000	4.53000	111.37008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.16000	5.16000	5.16000	114.52502				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.49000	3.49000	3.49000	158.82905				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	261.57573	3.45000	261.50165			1,273,050,000,000.00		369,000,000	579,000,000
Total NILB12 SPOT									1,273,050,000,000.00		369,000,000	579,000,000
Total For NILB12									1,273,050,000,000.00		369,000,000	579,000,000
NILB13 On 31/01/2025 Spot Bond			3.29000	3.29000	3.29000	159.60393			0.00		0	
Total NILB13 SPOT									0.00		0	
Total For NILB13									0.00		0	
NILB14 On 31/03/2028 Spot Bond			3.49500	3.49500	3.49500	215.60286			0.00		0	
Total NILB14 SPOT									0.00		0	
Total For NILB14									0.00		0	
NILB15 On 31/03/2028 Spot Bond			3.64000	214.04395	3.64000	213.98223			0.00		0	
Total NILB15 SPOT									0.00		0	
Total For NILB15									0.00		0	
NILB17 On 31/01/2038 Spot Bond			5.18000	89.21874	5.18000	114.24806			0.00		0	
Total NILB17 SPOT									0.00		0	
Total For NILB17									0.00		0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.18151			0.00		0	
Total NN014 SPOT									0.00		0	
Total For NN014									0.00		0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.43119			0.00		0	
Total NN016 SPOT									0.00		0	
Total For NN016									0.00		0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.07595			0.00		0	
Total NN019 SPOT									0.00		0	
Total For NN019									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	138.67957				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.00806				0.00	0	3,500,00
Total NN022 SPOT										0.00	0	3,500,00
Total For NN022										0.00	0	3,500,00
NN023 On 07/11/2025 Spot Bond					0.00000	100.38449				0.00	0	7,100,00
Total NN023 SPOT										0.00	0	7,100,00
Total For NN023										0.00	0	7,100,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.24291				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.93711				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.98940				0.00	0	3,500,00
Total NN034 SPOT										0.00	0	3,500,00
Total For NN034										0.00	0	3,500,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.90847				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	125.15556				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.99493				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.95011				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.66041				0.00	0	5,700,00
Total NN040 SPOT										0.00	0	5,700,00
Total For NN040										0.00	0	5,700,00
NN043 On 03/03/2023 Spot Bond					0.00000	155.10608				0.00	0	
Total NN043 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.19717				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	154.88517				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	145.74399				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.54058				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	129.48473				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.77084				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.40813				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.24600				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.56496				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.07324				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.43094				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.09724				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.00237				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.85777				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.43186				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.52335				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.43186				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	99.80813				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	102.05939				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.43142				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 12/06/2025 Spot Bond					0.00000	91.23975				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.02000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	112.22000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	122.35000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	120.43000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	119.45609				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	115.44757				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	88.65923				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	115.44757				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	89.04808				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	90.06010				0.00	0	
Total NNF046 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.85516				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	103.93597				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 29/07/2022 Spot Bond					0.00000	101.13277				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	100.54101				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08 On 19/09/2022 Spot Bond					0.00000	100.39548				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	126.97016				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.45117				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.91242				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.92954				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.86560				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.73457				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.08225				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.98503				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.93445				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.79666				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.95940				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.81735				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.19500	103.58987	8.19500	103.56717				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.62000	205.82915	2.62000	205.77548		930,100,000,000.00		355,000,000	355,000,00	
Total NRA023 SPOT								930,100,000,000.00		355,000,000	355,000,00	
Total For NRA023								930,100,000,000.00		355,000,000	355,000,00	
NRA02 On 30/11/2028 Spot Bond			11.49500	104.79034	11.49500	104.75835		169,716,778,000.00		14,764,400	438,497,60	
Total NRA028 SPOT								169,716,778,000.00		14,764,400	438,497,60	
Total For NRA028								169,716,778,000.00		14,764,400	438,497,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			100.00000	14.00144	100.00000	13.97045				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.44513				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.34430				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.49910				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.50469				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.37846				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	101.23675				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.81283				0.00	2,000,000,000	1,000,000,00
Total NTC34 SPOT										0.00	2,000,000,000	1,000,000,00
Total For NTC34										0.00	2,000,000,000	1,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.49121				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.35009				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.68500	108.78512	8.68500	108.75999				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00

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 OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			7.78000	104.07462	7.78000	104.05272				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			9.06000	109.92178	9.06000	109.89531				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.16663				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	104.08619				0.00	1,400,000,000	600,000,00
Total OML12 SPOT										0.00	1,400,000,000	600,000,00
Total For OML12										0.00	1,400,000,000	600,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.69122				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.33665				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.96274				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.50131				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.76458				0.00	400,000,000	200,000,00
Total PEP03 SPOT										0.00	400,000,000	200,000,00
Total For PEP03										0.00	400,000,000	200,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.76732				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.84156				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.02790				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.81453				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.11000	105.62900	8.98500	106.06685			894,831,145,330,000.00	2,513,153,803,000	2,307,927,376,70	
Total R186 SPOT									14,831,145,330,000.00	513,153,803,000	307,927,376,70	
Total For R186									14,831,145,330,000.00	513,153,803,000	307,927,376,70	
R197 On 07/12/2023 Spot Bond			1.04000	328.57368	1.35000	327.12502			262,860,000,000,000.00	252,750,000,000	112,328,562,30	
Total R197 SPOT									2,860,000,000,000.00	252,750,000,000	112,328,562,30	
Total For R197									2,860,000,000,000.00	252,750,000,000	112,328,562,30	
R202 On 07/12/2033 Spot Bond			4.28000	242.21819	4.36500	240.25910			350,593,443,680,000.00	81,914,356,000	224,460,037,50	
Total R202 SPOT									5,593,443,680,000.00	81,914,356,000	224,460,037,50	
Total For R202									5,593,443,680,000.00	81,914,356,000	224,460,037,50	
R2023 On 28/02/2023 Spot Bond			6.63500	103.52940	6.59500	103.53567			434,487,000,000,000.00	216,200,000,000	354,854,900,00	
Total R2023 SPOT									14,487,000,000,000.00	216,200,000,000	354,854,900,00	
Total For R2023									14,487,000,000,000.00	216,200,000,000	354,854,900,00	
R2030 On 31/01/2030 Spot Bond			10.72000	89.77962	10.60500	90.28763			519,651,951,120,000.00	2,193,997,383,500	2,201,253,740,90	
Total R2030 SPOT									19,651,951,120,000.00	193,997,383,500	201,253,740,90	
Total For R2030									19,651,951,120,000.00	193,997,383,500	201,253,740,90	
R2032 On 31/03/2032 Spot Bond			11.18000	85.24194	11.06000	85.83736			905,773,923,512,000.00	975,471,728,400	1,827,758,288,40	
Total R2032 SPOT									15,773,923,512,000.00	975,471,728,400	327,758,288,40	
Total For R2032									15,773,923,512,000.00	975,471,728,400	327,758,288,40	
R2035 On 28/02/2035 Spot Bond			11.44500	86.30665	11.36500	86.74435			493,275,353,327,000.00	1,178,966,828,600	1,086,257,941,20	
Total R2035 SPOT									13,275,353,327,000.00	178,966,828,600	186,257,941,20	
Total For R2035									13,275,353,327,000.00	178,966,828,600	186,257,941,20	
R2037 On 31/01/2037 Spot Bond			11.61500	82.21168	11.52500	82.71029			236,938,924,238,000.00	450,877,221,200	1,266,496,097,20	
Total R2037 SPOT									16,938,924,238,000.00	450,877,221,200	266,496,097,20	
Total For R2037									16,938,924,238,000.00	450,877,221,200	266,496,097,20	
R2040 On 31/01/2040 Spot Bond			11.73000	83.94194	11.62000	84.59983			877,294,518,006,000.00	330,545,142,200	1,368,197,119,60	
Total R2040 SPOT									17,294,518,006,000.00	330,545,142,200	368,197,119,60	
Total For R2040									17,294,518,006,000.00	330,545,142,200	368,197,119,60	
R2044 On 31/01/2044 Spot Bond			11.70500	80.88410	11.62500	81.36386			345,538,450,108,000.00	542,122,037,600	1,340,915,820,60	
Total R2044 SPOT									15,538,450,108,000.00	542,122,037,600	340,915,820,60	
Total For R2044									15,538,450,108,000.00	542,122,037,600	340,915,820,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048 On 28/02/2048 Spot Bond			11.66000	79.61943	11.58500	80.07886		092,115,153,934,000.00	2,752,325,484,900	313,051,314,20	
Total R2048 SPOT								12,115,153,934,000.00	752,325,484,900	313,051,314,20	
Total For R2048								12,115,153,934,000.00	752,325,484,900	313,051,314,20	
R209 On 31/03/2036 Spot Bond			11.46500	66.14671	11.38500	66.52873		758,577,741,480,000.00	851,162,472,000	727,022,836,10	
Total R209 SPOT								18,577,741,480,000.00	851,162,472,000	727,022,836,10	
Total For R209								18,577,741,480,000.00	851,162,472,000	727,022,836,10	
R210 On 31/03/2028 Spot Bond			2.98000	221.53352	3.14000	219.63029		428,153,121,120,000.00	143,675,544,000	330,108,494,60	
Total R210 SPOT								18,153,121,120,000.00	143,675,544,000	330,108,494,60	
Total For R210								18,153,121,120,000.00	143,675,544,000	330,108,494,60	
R213 On 28/02/2031 Spot Bond			11.03000	80.49664	10.91000	81.03511		900,345,163,599,000.00	1,532,216,243,300	1,030,890,649,30	
Total R213 SPOT								10,345,163,599,000.00	532,216,243,300	1,030,890,649,30	
Total For R213								10,345,163,599,000.00	532,216,243,300	1,030,890,649,30	
R214 On 28/02/2041 Spot Bond			11.67000	63.43709	11.60000	63.77903		935,352,107,566,000.00	1,022,737,969,800	934,035,064,50	
Total R214 SPOT								15,352,107,566,000.00	1,022,737,969,800	934,035,064,50	
Total For R214								15,352,107,566,000.00	1,022,737,969,800	934,035,064,50	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.01786		0.00	0	0	
Total RDFB12 SPOT								0.00	0	0	
Total For RDFB12								0.00	0	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.77057		0.00	0	2,900,00	
Total RDFB14 SPOT								0.00	0	2,900,00	
Total For RDFB14								0.00	0	2,900,00	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.83796		0.00	0	0	
Total RDFB15 SPOT								0.00	0	0	
Total For RDFB15								0.00	0	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.71916		0.00	1,000,000,000	500,000,00	
Total RDFB17 SPOT								0.00	1,000,000,000	500,000,00	
Total For RDFB17								0.00	1,000,000,000	500,000,00	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.06903		0.00	0	0	
Total RDFB18 SPOT								0.00	0	0	
Total For RDFB18								0.00	0	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.43553		0.00	2,600,000,000	1,300,000,00	
Total RDFB20 SPOT								0.00	2,600,000,000	1,300,000,00	
Total For RDFB20								0.00	2,600,000,000	1,300,000,00	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.37117		0.00	0	0	
Total RDFB21 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RDFB21									0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.24727			0.00	0	
Total RDFB22 SPOT									0.00	0	
Total For RDFB22									0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.87095			0.00	0	
Total RDFB23 SPOT									0.00	0	
Total For RDFB23									0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.18964			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.98877			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	102.33649			0.00	40,000,000	20,000,00
Total RDFB27 SPOT									0.00	40,000,000	20,000,00
Total For RDFB27									0.00	40,000,000	20,000,00
RED13: On 13/05/2026 Spot Bond					0.00000	101.59506			0.00	0	626,200,00
Total RED131 SPOT									0.00	0	626,200,00
Total For RED131									0.00	0	626,200,00
RED14: On 17/09/2022 Spot Bond					0.00000	100.47689			0.00	0	
Total RED145 SPOT									0.00	0	
Total For RED145									0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	98.99714			0.00	0	
Total RED151 SPOT									0.00	0	
Total For RED151									0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.00176			0.00	0	
Total RED162 SPOT									0.00	0	
Total For RED162									0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.63393			0.00	0	
Total RED302 SPOT									0.00	0	
Total For RED302									0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.01190			0.00	0	
Total RED402 SPOT									0.00	0	
Total For RED402									0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.98175			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.82916				0.00	0	744,100,00
Total RED603 SPOT										0.00	0	744,100,00
Total For RED603										0.00	0	744,100,00
RED70: On 17/04/2023 Spot Bond					0.00000	99.84949				0.00	0	2,000,000,00
Total RED704 SPOT										0.00	0	2,000,000,00
Total For RED704										0.00	0	2,000,000,00
RED70: On 17/04/2023 Spot Bond					0.00000	100.08131				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.00986				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.78578				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.62552				0.00	800,000,000	400,000,00
Total RES49 SPOT										0.00	800,000,000	400,000,00
Total For RES49										0.00	800,000,000	400,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	100.43641				0.00	80,000,000	40,000,00
Total RES50 SPOT										0.00	80,000,000	40,000,00
Total For RES50										0.00	80,000,000	40,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	101.11047				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.41451				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.38975				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.41336				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.44130				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.50949				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		950,000,000,000,000.00		89,500,000,000,000.00	259,550,000,000.00	
Total RN2027 SPOT								950,000,000,000,000.00		89,500,000,000,000.00	259,550,000,000.00	
Total For RN2027								950,000,000,000,000.00		89,500,000,000,000.00	259,550,000,000.00	
RW23 On 10/12/2023 Spot Bond			8.31500	102.42541	8.31500	102.40261				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.72500	94.38990	11.72500	94.36052				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.21000	92.22582	12.21000	92.19595				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.73938				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.28500	93.63739	11.28500	93.60930				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/JIBAR On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.28808				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.37292				0.00	0	
Total SBN03 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 SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.37500	103.74740	9.37500	103.72158				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.86950				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.50000	106.40680	8.50000	106.38234				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.42500	97.20361	9.42500	97.17928				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.60000	101.55038	9.60000	101.52436				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.72000	105.87539	8.72000	105.85084				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.87000	104.65174	8.87000	104.62666				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.61500	99.82557	10.61500	99.79706				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.28500	102.84716	6.28500	102.82981				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.14500	106.00352	9.14500	105.97777				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.83500	105.83398	9.83500	105.80638				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.03000	106.42156	7.03000	106.40126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.58132				0.00	0	3,400,000.00
Total SBS47 SPOT										0.00	0	3,400,000.00
Total For SBS47										0.00	0	3,400,000.00
SBS51 On 31/01/2024 Spot Bond			8.34500	8.34500	8.34500	106.43166				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.61150				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.31615				0.00	0	2,000,000.00
Total SBS53 SPOT										0.00	0	2,000,000.00
Total For SBS53										0.00	0	2,000,000.00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.49011				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.51284				0.00	200,000,000	100,000.00
Total SBS58 SPOT										0.00	200,000,000	100,000.00
Total For SBS58										0.00	200,000,000	100,000.00
SBS60 On 18/01/2023 Spot Bond					0.00000	100.29449				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.35548				0.00	1,700,000,000	850,000.00
Total SBS62 SPOT										0.00	1,700,000,000	850,000.00
Total For SBS62										0.00	1,700,000,000	850,000.00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.81291				0.00	0	700,000.00
Total SBS63 SPOT										0.00	0	700,000.00
Total For SBS63										0.00	0	700,000.00
SBS64 On 31/01/2029 Spot Bond					0.00000	101.78843				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.31492				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS67 On 26/06/2029 Spot Bond					0.00000	100.32820				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.92996				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.73010				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.98433				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.85091				0.00	0	2,000,000,00
Total SBS71 SPOT										0.00	0	2,000,000,00
Total For SBS71										0.00	0	2,000,000,00
SBS72 On 02/02/2029 Spot Bond					0.00000	100.47837				0.00	400,000,000	300,000,00
Total SBS72 SPOT										0.00	400,000,000	300,000,00
Total For SBS72										0.00	400,000,000	300,000,00
SBS74 On 26/04/2025 Spot Bond					0.00000	101.17800				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.23147				0.00	200,000,000	100,000,00
Total SBS75 SPOT										0.00	200,000,000	100,000,00
Total For SBS75										0.00	200,000,000	100,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	101.29317				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.47000	322.29859	2.47000	322.21589				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.28500	5.28500	5.28500	220.93138				0.00	0	400,000,00
Total SBSI14 SPOT										0.00	0	400,000,00
Total For SBSI14										0.00	0	400,000,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.61599				0.00	0	
Total SBSS01 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 SBSS01									0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.31869			0.00	200,000,000	100,000,00
Total SBSS02 SPOT									0.00	200,000,000	100,000,00
Total For SBSS02									0.00	200,000,000	100,000,00
SBT10: On 30/09/2022 Spot Bond					0.00000	101.24843			0.00	0	245,800,00
Total SBT102 SPOT									0.00	0	245,800,00
Total For SBT102									0.00	0	245,800,00
SBT10: On 31/03/2024 Spot Bond					0.00000	103.88543			0.00	1,740,000,000	4,370,000,00
Total SBT103 SPOT									0.00	1,740,000,000	4,370,000,00
Total For SBT103									0.00	1,740,000,000	4,370,000,00
SBT10: On 30/09/2025 Spot Bond					0.00000	105.01030			0.00	2,200,000,000	1,600,000,00
Total SBT104 SPOT									0.00	2,200,000,000	1,600,000,00
Total For SBT104									0.00	2,200,000,000	1,600,000,00
SBT10: On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		20,000,000,000,000.00	0.00	200,000,000	100,000,00
Total SBT105 SPOT								20,000,000,000,000.00	0.00	200,000,000	100,000,00
Total For SBT105								20,000,000,000,000.00	0.00	200,000,000	100,000,00
SBT10: On 31/12/2026 Spot Bond					0.00000	100.86222			0.00	0	
Total SBT106 SPOT									0.00	0	
Total For SBT106									0.00	0	
SBT10: On 08/04/2027 Spot Bond					0.00000	100.16032			0.00	0	2,000,000,00
Total SBT107 SPOT									0.00	0	2,000,000,00
Total For SBT107									0.00	0	2,000,000,00
SBT10: On 13/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		849,999,999,800,000.00	398,499,999,998	212,800,000,10	
Total SBT108 SPOT								19,999,999,800,000.00	398,499,999,998	212,800,000,10	
Total For SBT108								19,999,999,800,000.00	398,499,999,998	212,800,000,10	
SBT20: On 13/02/2023 Spot Bond					0.00000	102.36006			0.00	0	4,600,00
Total SBT201 SPOT									0.00	0	4,600,00
Total For SBT201									0.00	0	4,600,00
SBT20: On 03/12/2023 Spot Bond					0.00000	101.95961			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT20: On 03/12/2023 Spot Bond			7.96500	104.28128	7.96500	104.25903			0.00	0	
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	
SBT20: On 16/04/2024 Spot Bond					0.00000	99.50191			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.52219				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.20749				0.00	40,000,000	28,500,00
Total SBT207 SPOT										0.00	40,000,000	28,500,00
Total For SBT207										0.00	40,000,000	28,500,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.89628				0.00	6,000,000,000	3,000,000,00
Total SBT208 SPOT										0.00	6,000,000,000	3,000,000,00
Total For SBT208										0.00	6,000,000,000	3,000,000,00
SBT209 On 29/06/2026 Spot Bond					0.00000	100.42701				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.25969				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.31623				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.93500	96.62590	9.93500	96.60003				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.95279				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.92680				0.00	0	2,100,00
Total SLRA5 SPOT										0.00	0	2,100,00
Total For SLRA5										0.00	0	2,100,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.98439				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.97647				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.03968				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.96075				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.03968				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.02386				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.13441				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.99235				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.07126				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.06334				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.29000	105.42873	8.29000	105.40533				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.81371				0.00	2,000,000,000	1,000,000,000
Total SNT05 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SNT05										0.00	2,000,000,000	1,000,000,000
SNT06 On 16/05/2027 Spot Bond					0.00000	101.07069				0.00	0	
Total SNT06 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 SNT06									0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.96041			0.00	2,400,000,000	1,200,000,000
Total SOLB01 SPOT									0.00	2,400,000,000	1,200,000,000
Total For SOLB01									0.00	2,400,000,000	1,200,000,000
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.90448			0.00	0	20,000,000
Total SPDA12 SPOT									0.00	0	20,000,000
Total For SPDA12									0.00	0	20,000,000
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.12105			0.00	0	
Total SPDA13 SPOT									0.00	0	
Total For SPDA13									0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.83787			0.00	0	
Total SPDA14 SPOT									0.00	0	
Total For SPDA14									0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.85451			0.00	0	
Total SPDA15 SPOT									0.00	0	
Total For SPDA15									0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.31780			0.00	0	
Total SPG004 SPOT									0.00	0	
Total For SPG004									0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.27241			0.00	0	
Total SPG005 SPOT									0.00	0	
Total For SPG005									0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.93141			0.00	0	
Total SPG007 SPOT									0.00	0	
Total For SPG007									0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.13294			0.00	0	
Total SPG008 SPOT									0.00	0	
Total For SPG008									0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.53868			0.00	0	
Total SPG009 SPOT									0.00	0	
Total For SPG009									0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.72081			0.00	0	
Total SPG010 SPOT									0.00	0	
Total For SPG010									0.00	0	
SPG01 On 12/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			880,000,000,000,000.00	28,800,000,000	30,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG011 SPOT										10,000,000,000,000.00	28,800,000,000	30,000,000,000
Total For SPG011										10,000,000,000,000.00	28,800,000,000	30,000,000,000
SPGC0 On 12/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				50,000,000,000,000.00	500,000,000	20,000,000,000
Total SPGC03 SPOT										10,000,000,000,000.00	500,000,000	20,000,000,000
Total For SPGC03										10,000,000,000,000.00	500,000,000	20,000,000,000
SSA07 On 15/05/2023 Spot Bond					0.00000	102.04051				0.00	40,000,000	520,000,000
Total SSA07 SPOT										0.00	40,000,000	520,000,000
Total For SSA07										0.00	40,000,000	520,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	100.23318				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.55500	3.55500	3.55500	158.57821				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.96000	106.18528	8.96000	106.15986				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.40000	83.50556	10.40000	83.48255				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.99557				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	99.99995				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			7.99500	104.53750	7.99500	104.51510				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.31000	112.50499	5.31000	112.46736				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.01437				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04(On 30/04/2027 Spot Bond					0.00000	101.29077				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	100.51865				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			2.38000	2.38000	2.38000	322.60660				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	101.30837				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	101.16754				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	100.13052				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.43000	3.43000	3.43000	159.06104				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.31000	5.31000	5.31000	112.46736				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.50000	4.50000	4.50000	111.57487				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.32000	4.32000	4.32000	206.56614				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.80876				0.00	0	
Total SSN068 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 SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.79561				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.50880				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.49818				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.14999				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.04048				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.41566				0.00	0	3,500,00
Total SSN077 SPOT										0.00	0	3,500,00
Total For SSN077										0.00	0	3,500,00
SSN07: On 13/07/2023 Spot Bond					0.00000	100.00003				0.00	0	3,500,00
Total SSN078 SPOT										0.00	0	3,500,00
Total For SSN078										0.00	0	3,500,00
SSN08: On 27/08/2024 Spot Bond					0.00000	100.88224				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.57699				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.16410				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.24000	5.24000	5.24000	221.83261				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.45211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.55404				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.68141				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.85868				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.66594				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.27000	87.28423	11.27000	87.25780				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.46660				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.47000	205.03388	4.47000	204.97021				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.42000	218.32712	5.42000	218.25381				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.98883				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.28924				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2022 Spot Bond					0.00000	100.48697				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12 On 31/08/2024 Spot Bond					0.00000	100.65083				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.01821				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	101.45718				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	101.71419				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	101.56615				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	101.20555				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	101.54755				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.63821				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.79063				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.54661				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16 On 09/09/2022 Spot Bond					0.00000	100.51811				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16 On 12/09/2022 Spot Bond					0.00000	100.53342				0.00	0	
Total SSN163 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 SSN163										0.00	0	
SSN16 On 12/12/2022 Spot Bond					0.00000	100.51805				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16 On 13/09/2022 Spot Bond					0.00000	100.49044				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16 On 13/09/2022 Spot Bond					0.00000	100.48493				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16 On 13/09/2022 Spot Bond					0.00000	100.49044				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16 On 13/09/2022 Spot Bond					0.00000	100.48633				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16 On 15/09/2022 Spot Bond					0.00000	100.45836				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17 On 19/09/2022 Spot Bond					0.00000	100.39548				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17 On 26/09/2022 Spot Bond					0.00000	100.32404				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17 On 03/10/2022 Spot Bond					0.00000	100.20877				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SST20 On 08/12/2026 Spot Bond					0.00000	100.98966				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.20089				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.47500	101.26662	9.47500	101.24101				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.77677				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.79694				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.83922				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.85032				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.87372				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.85985				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.87372				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.83752	7.21000	102.81741				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.03745	7.72000	103.01589				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.06419				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.21139				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.19309				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.38035				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.95302				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.14260				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.79953				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.21534				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	99.96602				0.00	1,000,000,000	500,000,00
Total TFS163 SPOT										0.00	1,000,000,000	500,000,00
Total For TFS163										0.00	1,000,000,000	500,000,00
TFS164 On 22/10/2024 Spot Bond					0.00000	100.35315				0.00	1,000,000,000	500,000,00
Total TFS164 SPOT										0.00	1,000,000,000	500,000,00
Total For TFS164										0.00	1,000,000,000	500,000,00
TFS165 On 15/10/2023 Spot Bond					0.00000	99.85088				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.01155				0.00	400,000,000	200,000,00
Total TFS166 SPOT										0.00	400,000,000	200,000,00
Total For TFS166										0.00	400,000,000	200,000,00
TFS167 On 27/09/2024 Spot Bond					0.00000	100.12437				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.25597				0.00	0	
Total TFS168 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 TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.55506				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.71109				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.87886				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.95200				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			9.82000	9.82000	9.82000	101.33839				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.86981				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.86841				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.93224				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.99157				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.99672				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.99672				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.99743				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.08356				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.96415				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.66231				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.41850				0.00	0	517,200,00
Total TH15D2 SPOT										0.00	0	517,200,00
Total For TH15D2										0.00	0	517,200,00
TH15D On 21/11/2022 Spot Bond					0.00000	101.25924				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.87589				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.06605				0.00	200,000,000	100,000,00
Total TH16A2 SPOT										0.00	200,000,000	100,000,00
Total For TH16A2										0.00	200,000,000	100,000,00
TH16A On 21/08/2024 Spot Bond			8.49000	103.33909	8.49000	103.31536				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.93286				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.88089				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A7 On 21/08/2022 Spot Bond					0.00000	100.87341				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.87673				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.76000	102.26856	5.76000	102.25252				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.90726				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.14801				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.95997				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.95027				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.01683				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.99880				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	101.24814				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	101.36571				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D3 On 21/08/2024 Spot Bond					0.00000	101.29656				0.00	0	
Total TH16D3 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 TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.93608				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.91529				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.90837				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.98594				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.95409				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.94993				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.24051				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.18936				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.15756				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.77677				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.79763				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.62665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			7.39500	103.40959	7.39500	103.38887		3,697,500,000,000.00		500,000,000	250,000,000
Total TL24 SPOT								3,697,500,000,000.00		500,000,000	250,000,000
Total For TL24								3,697,500,000,000.00		500,000,000	250,000,000
TL25 On 04/09/2024 Spot Bond			8.31500	105.82901	8.31500	105.80558		0.00		0	
Total TL25 SPOT								0.00		0	
Total For TL25								0.00		0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.62418		0.00		0	
Total TL26 SPOT								0.00		0	
Total For TL26								0.00		0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.20946		0.00		0	3,500,000
Total TL27 SPOT								0.00		0	3,500,000
Total For TL27								0.00		0	3,500,000
TL28 On 24/04/2025 Spot Bond			9.45500	101.60832	9.45500	101.58267		0.00		0	
Total TL28 SPOT								0.00		0	
Total For TL28								0.00		0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.08828		0.00		0	
Total TL29 SPOT								0.00		0	
Total For TL29								0.00		0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.20665		0.00		80,000,000	40,000,000
Total TL30 SPOT								0.00		80,000,000	40,000,000
Total For TL30								0.00		80,000,000	40,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	101.29405		0.00		0	
Total TL31 SPOT								0.00		0	
Total For TL31								0.00		0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.30649		0.00		0	
Total TL32 SPOT								0.00		0	
Total For TL32								0.00		0	
TN23 On 06/11/2023 Spot Bond			8.46500	104.84287	8.46500	104.81925		189,900,424,000.00		22,433,600	1,141,746,100
Total TN23 SPOT								189,900,424,000.00		22,433,600	1,141,746,100
Total For TN23								189,900,424,000.00		22,433,600	1,141,746,100
TN23/R On 06/11/2023 Spot Bond			100.00000	43.34339	100.00000	43.24798		0.00		0	
Total TN23/R2023 SPOT								0.00		0	
Total For TN23/R2023								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN25 On 19/08/2025 Spot Bond			9.83500	102.91030	9.83500	102.88302				315,192,080,000.00	32,048,000	4,010,765,90
Total TN25 SPOT										315,192,080,000.00	32,048,000	4,010,765,90
Total For TN25										315,192,080,000.00	32,048,000	4,010,765,90
TN25/R On 19/08/2025 Spot Bond			100.00000	20.47547	100.00000	20.42967				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.08500	92.82360	11.08500	92.79638				304,272,165,000.00	27,449,000	18,584,159,90
Total TN27 SPOT										304,272,165,000.00	27,449,000	18,584,159,90
Total For TN27										304,272,165,000.00	27,449,000	18,584,159,90
TN27/R On 14/11/2027 Spot Bond			100.00000	11.38522	100.00000	11.36015				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.53500	98.66852	11.53500	98.64204				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.20500	94.00999	12.20500	93.97957				0.00	0	900,000,00
Total TN30 SPOT										0.00	0	900,000,00
Total For TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.60200	8.00000	117.57680				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.57200	97.55058	12.57200	97.52211				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.96000	87.45164	12.96000	87.42164				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	102.78457	10.75000	102.75517				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.17721				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.26274				0.00	0	
Total TNF27 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 TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.72500	99.43445	5.72500	100.97038				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.38739				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.38427				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.39096				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.40028				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.59360	7.61000	100.47045				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.34505				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.70171				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			7.70500	101.86996	7.70500	101.84901				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.93946				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	101.18191				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B3 On 14/11/2022 Spot Bond					0.00000	100.92331				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.99971				0.00	0	1,400,00
Total TRA4A3 SPOT										0.00	0	1,400,00
Total For TRA4A3										0.00	0	1,400,00
TRA4A: On 13/04/2024 Spot Bond			7.99500	104.26704	7.99500	104.24470				0.00	0	1,400,00
Total TRA4A4 SPOT										0.00	0	1,400,00
Total For TRA4A4										0.00	0	1,400,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.99971				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.14404	8.62000	102.12050				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.25334				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.51442				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.43504				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.41642				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.53725				0.00	0	330,300,00
Total TRA5C1 SPOT										0.00	0	330,300,00
Total For TRA5C1										0.00	0	330,300,00
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.53725				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	99.09151				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP261 On 07/02/2023 Spot Bond					0.00000	96.60078				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.42510				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	95.83580				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.76007				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.60742				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.29972				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC405 On 11/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC406 On 25/07/2022 Spot Bond					0.00000	101.09925				0.00	200,000,000	35,100,000,00
Total TWC406 SPOT										0.00	200,000,000	35,100,000,00
Total For TWC406										0.00	200,000,000	35,100,000,00
TWC409 On 18/08/2022 Spot Bond					0.00000	100.75215				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC410 On 23/08/2022 Spot Bond					0.00000	100.72265				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC411 On 26/08/2022 Spot Bond					0.00000	100.69431				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC412 On 02/09/2022 Spot Bond					0.00000	100.59310				0.00	0	
Total TWC412 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 TWC412									0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.51800			0.00	0	
Total TWC413 SPOT									0.00	0	
Total For TWC413									0.00	0	
TWC41 On 04/08/2022 Spot Bond					0.00000	100.08890			0.00	0	
Total TWC414 SPOT									0.00	0	
Total For TWC414									0.00	0	
TWC41 On 06/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,200,000.00
Total TWC415 SPOT									0.00	0	5,200,000.00
Total For TWC415									0.00	0	5,200,000.00
UG26 On 09/03/2026 Spot Bond			11.30500	103.88446	11.30500	103.85342			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.92123			0.00	0	
Total UU1A01 SPOT									0.00	0	
Total For UU1A01									0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.02389			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.94494			0.00	0	
Total UU1A04 SPOT									0.00	0	
Total For UU1A04									0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.04758			0.00	0	
Total UU1A05 SPOT									0.00	0	
Total For UU1A05									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.07127			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.10916			0.00	0	
Total UU1B02 SPOT									0.00	0	
Total For UU1B02									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.27642			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.30796			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.26026				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.37577				0.00	600,000,000	300,000,00
Total VKE14 SPOT										0.00	600,000,000	300,000,00
Total For VKE14										0.00	600,000,000	300,000,00
VKE15 On 14/02/2023 Spot Bond					0.00000	100.91057				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.93751				0.00	1,000,000,000	500,000,00
Total VKE16 SPOT										0.00	1,000,000,000	500,000,00
Total For VKE16										0.00	1,000,000,000	500,000,00
VKE17 On 27/08/2022 Spot Bond					0.00000	100.83497				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.09496				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.49724				0.00	2,000,000,000	1,020,000,00
Total WHL03 SPOT										0.00	2,000,000,000	1,020,000,00
Total For WHL03										0.00	2,000,000,000	1,020,000,00
Total for SPOT										2.21e+017	254,339,888,798	593,578,191,70
Total for SPOT :										2.21e+017	254,339,888,798	593,578,191,70
Total Futures										2.21e+017	254,339,902,422	593,579,545,27
Total Options										0.00	0	131,02
Grand Total:										2.21e+017	254,339,902,422	593,579,676,30