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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/07/2022

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			12.84027	71.85931	12.59043	72.99581			0.00	0	35
ES33	On	03/11/2022	Bond Future			13.08883	69.18321	12.82772	70.33833			0.00	0	
ES33	On	02/02/2023	Bond Future			13.33080	70.38333	13.05771	71.55908			0.00	0	
ES33	On	04/05/2023	Bond Future			13.55742	67.90889	13.27201	69.10708			0.00	0	
ES33	On	03/08/2023	Bond Future			13.76732	69.29044	13.46904	70.51339			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			13.17485	69.83953	12.97022	70.88312			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			13.40483	66.65631	13.19067	67.71700			0.00	0	
ES42	On	02/02/2023	Bond Future			13.62041	67.81441	13.39661	68.89406			0.00	0	
ES42	On	04/05/2023	Bond Future			13.83153	64.82122	13.59743	65.92153			0.00	0	
ES42	On	03/08/2023	Bond Future			14.02128	66.14366	13.77694	67.26676			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	04/08/2022	Bond Future			162.42023	162.42023	162.28347	162.28347			51,162,372.45	315	11,50

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/11/2022	Bond Future			164.92463	164.92463	164.78815	164.78815			0.00	0	
I2025	On	02/02/2023	Bond Future			166.09461	166.09461	165.95728	165.95728			0.00	0	
I2025	On	04/05/2023	Bond Future			169.19593	169.19593	169.05720	169.05720			0.00	0	
I2025	On	03/08/2023	Bond Future			170.87708	170.87708	170.73691	170.73691			0.00	0	
Total I2025 Future												51,162,372.45	315	11,50
Total For I2025												51,162,372.45	315	11,50
I2029	On	04/08/2022	Bond Future			119.79977	119.79977	119.37869	119.37869			0.00	0	2,7
I2029	On	03/11/2022	Bond Future			120.39812	120.39812	119.97237	119.97237			0.00	0	
I2029	On	02/02/2023	Bond Future			122.48418	122.48418	122.05207	122.05207			0.00	0	
I2029	On	04/05/2023	Bond Future			123.48323	123.48323	123.04398	123.04398			0.00	0	
I2029	On	03/08/2023	Bond Future			125.98450	125.98450	125.53716	125.53716			0.00	0	
Total I2029 Future												0.00	0	2,7
Total For I2029												0.00	0	2,7
I2033	On	04/08/2022	Bond Future			113.38885	113.38885	112.53513	112.53513			0.00	0	9,5
I2033	On	03/11/2022	Bond Future			113.80373	113.80373	112.93841	112.93841			0.00	0	
I2033	On	02/02/2023	Bond Future			115.77516	115.77516	114.89594	114.89594			55,572,076.80	480	5
I2033	On	04/05/2023	Bond Future			116.56386	116.56386	115.66905	115.66905			0.00	0	
I2033	On	03/08/2023	Bond Future			118.92467	118.92467	118.01259	118.01259			0.00	0	
Total I2033 Future												55,572,076.80	480	10,0
Total For I2033												55,572,076.80	480	10,0
I2038	On	04/08/2022	Bond Future			127.47594	127.47594	125.55300	125.55300			0.00	0	5,0
I2038	On	03/11/2022	Bond Future			129.44168	129.44168	127.49079	127.49079			33,654,836.80	260	3
I2038	On	02/02/2023	Bond Future			129.78628	129.78628	127.80285	127.80285			0.00	0	
I2038	On	04/05/2023	Bond Future			132.21058	132.21058	130.19099	130.19099			0.00	0	
I2038	On	03/08/2023	Bond Future			132.92551	132.92551	130.86627	130.86627			0.00	0	
Total I2038 Future												33,654,836.80	260	5,3
Total For I2038												33,654,836.80	260	5,3
I2046	On	04/08/2022	Bond Future			115.74501	115.74501	113.66249	113.66249			0.00	0	18,3
I2046	On	03/11/2022	Bond Future			115.56746	115.56746	113.45466	113.45466			10,401,071.40	90	1,7
I2046	On	02/02/2023	Bond Future			117.57027	117.57027	115.42185	115.42185			0.00	0	
I2046	On	04/05/2023	Bond Future			117.74273	117.74273	115.55532	115.55532			0.00	0	
I2046	On	03/08/2023	Bond Future			120.12962	120.12962	117.89857	117.89857			0.00	0	
Total I2046 Future												10,401,071.40	90	20,0
Total For I2046												10,401,071.40	90	20,0
I2050	On	04/08/2022	Bond Future			117.83113	117.83113	116.30609	116.30609			0.00	0	12,8
I2050	On	03/11/2022	Bond Future			119.64759	119.64759	118.10098	118.10098			10,768,283.10	90	1
I2050	On	02/02/2023	Bond Future			119.61353	119.61353	118.04122	118.04122			0.00	0	
I2050	On	04/05/2023	Bond Future			121.84762	121.84762	120.24687	120.24687			0.00	0	

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			122.13487	122.13487	120.50275	120.50275			0.00	0	
Total I2050 Future												10,768,283.10	90	12,95
Total For I2050												10,768,283.10	90	12,95
R186	On	04/08/2022	Bond Future			9.52736	104.81767	9.23007	105.88890		5.38	1,743,432,305.11	16,633	90,77
R186	On	03/11/2022	Bond Future			9.77376	106.40803	9.45338	107.49705		5.49	1,607,825,333.30	15,110	21,64
R186	On	02/02/2023	Bond Future			10.00029	102.93089	9.65375	104.03945		5.47	0.00	0	
R186	On	04/05/2023	Bond Future			10.21401	104.83326	9.83765	105.96300		5.22	0.00	0	
R186	On	03/08/2023	Bond Future			10.39735	101.63700	9.98697	102.79005		5.22	0.00	0	
Total R186 Future												3,351,257,638.41	31,743	112,41
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	3.72	0.00	59	3,54
R186	On	04/08/2022	Bond Future	6.96	Put			8,654.73000	8.65473	9,725,960	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.00000	0.00000	0,000	3.72	0.00	59	3,54
R186	On	04/08/2022	Bond Future	7.96	Put			4,735.97000	4.73597	5,807,200	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			0.00000	0.00000	0,000	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			77.61000	0.07761	260,170	6.08	15,350.03	59	3,54
R186	On	04/08/2022	Bond Future	8.13	Put			4,086.72000	4.08672	5,157,950	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			0.00000	0.00000	0,000	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			4,048.68000	4.04868	5,119,910	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			0.01000	0.00001	0,000	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			4,010.66000	4.01066	5,081,880	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			2,048.38000	2.04838	1,159,710	6.08	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			173.34000	0.17334	82,240	5.63	0.00	0	4,37
R186	On	03/11/2022	Bond Future	8.23	Put			4,467.49000	4.46749	5,465,410	5.63	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			289.17000	0.28917	144,030	5.45	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			3,510.00000	3.51000	4,453,880	5.45	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			294.64000	0.29464	147,110	5.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			3,479.92000	3.47992	4,421,410	5.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			300.36000	0.30036	150,350	5.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			3,450.11000	3.45011	4,389,120	5.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			568.77000	0.56877	311,200	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			2,449.15000	2.44915	3,280,600	5.39	0.00	0	4,37
R186	On	02/02/2023	Bond Future	8.32	Put			4,750.49000	4.75049	5,715,230	5.41	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			344.26000	0.34426	198,830	5.41	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,720.84000	4.72084	5,683,970	5.41	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			348.40000	0.34840	201,390	5.40	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,691.05000	4.69105	5,652,600	5.40	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			339.97000	0.33997	196,150	5.41	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			715.19000	0.71519	461,360	4.88	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,850.34000	3.85034	4,726,250	4.88	0.00	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
R186	On	04/05/2023	Bond Future	8.83	Call		722.01000	0.72201	466,140	4.88	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put		3,825.77000	3.82577	4,699,640	4.88	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call		729.21000	0.72921	471,210	4.88	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		3,801.60000	3.80160	4,673,340	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put		2,498.30000	2.49830	3,166,650	5.07	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call		1,795.70000	1.79570	1,316,010	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put		2,526.20000	2.52620	3,199,560	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call		1,810.27000	1.81027	1,328,070	5.07	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put		2,512.22000	2.51222	3,183,070	5.07	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call		1,824.89000	1.82489	1,340,190	5.07	0.00	0	
Total R186 Option											15,350.03	177	19,24
Total For R186											3,351,272,988.44	31,920	131,66
R197	On	04/08/2022	Bond Future			330.28062	330.28062	330.17903	330.17903		0.00	0	80
R197	On	03/11/2022	Bond Future			335.37267	335.37267	335.27434	335.27434		0.00	0	
R197	On	02/02/2023	Bond Future			332.43270	332.43270	332.33593	332.33593		0.00	0	
R197	On	04/05/2023	Bond Future			338.64351	338.64351	338.54719	338.54719		0.00	0	
R197	On	03/08/2023	Bond Future			336.44726	336.44726	336.35242	336.35242		0.00	0	
Total R197 Future											0.00	0	81
Total For R197											0.00	0	81
R202	On	04/08/2022	Bond Future			245.86770	245.86770	244.02783	244.02783		0.00	0	6,90
R202	On	03/11/2022	Bond Future			249.65834	249.65834	247.79374	247.79374		0.00	0	
R202	On	02/02/2023	Bond Future			249.33540	249.33540	247.44087	247.44087		24,933,540.00	100	10
R202	On	04/05/2023	Bond Future			253.99185	253.99185	252.06357	252.06357		0.00	0	
R202	On	03/08/2023	Bond Future			254.32517	254.32517	252.36013	252.36013		0.00	0	
Total R202 Future											24,933,540.00	100	7,00
Total For R202											24,933,540.00	100	7,00
R2023	On	04/08/2022	Bond Future			6.88714	103.88986	6.79293	103.94084	0.72	0.00	0	28,96
R2023	On	03/11/2022	Bond Future			7.47115	101.54702	7.29640	101.60028	0.44	0.00	0	
Total R2023 Future											0.00	0	28,96
R2023	On	04/08/2022	Bond Future	6.03	Call			0.00000	0.00000	0,000	0.38	0.00	0
R2023	On	04/08/2022	Bond Future	6.03	Put			414.61000	0.41461	465,590	0.38	0.00	0
R2023	On	04/08/2022	Bond Future	6.04	Call			0.00000	0.00000	0,000	0.39	0.00	0
R2023	On	04/08/2022	Bond Future	6.04	Put			409.15000	0.40915	460,130	0.39	0.00	0
R2023	On	04/08/2022	Bond Future	6.05	Call			0.00000	0.00000	0,000	0.39	0.00	0
R2023	On	04/08/2022	Bond Future	6.05	Put			403.70000	0.40370	454,680	0.39	0.00	0
R2023	On	03/11/2022	Bond Future	6.27	Call			2.27000	0.00227	0,960	0.30	0.00	0
R2023	On	03/11/2022	Bond Future	6.27	Put			316.22000	0.31622	368,170	0.30	0.00	0
R2023	On	03/11/2022	Bond Future	6.25	Call			2.03000	0.00203	0,850	0.30	0.00	0

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	6.25	Put			322.11000	0.32211	374,190	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			2.17000	0.00217	0,910	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			319.19000	0.31919	371,190	0.30	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	28,96
R2030	On	04/08/2022	Bond Future			11.11276	84.68459	10.84231	85.90613		8.67	1,566,664,915.00	18,500	79,4
R2030	On	03/11/2022	Bond Future			11.33843	85.97018	11.05433	87.21158		9.16	1,585,290,119.20	18,440	18,96
R2030	On	02/02/2023	Bond Future			11.55385	83.43398	11.25478	84.69737		9.22	0.00	0	2,60
R2030	On	04/05/2023	Bond Future			11.76158	84.97723	11.44662	86.26453		8.87	0.00	0	
R2030	On	03/08/2023	Bond Future			11.95552	82.67719	11.62311	83.99089		8.72	0.00	0	
Total R2030 Future												3,151,955,034.20	36,940	101,01
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	8.18	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			12,661.05000	12.66105	13,882,590	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	7.99	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			8,692.55000	8.69255	9,914,090	7.99	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.00000	0.00000	0,000	6.12	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			494.79000	0.49479	1,118,500	8.50	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			6,208.80000	6.20880	7,430,340	6.12	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			0.00000	0.00000	0,000	6.09	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			6,158.98000	6.15898	7,380,520	6.09	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			0.00000	0.00000	0,000	6.05	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			6,109.19000	6.10919	7,330,730	6.05	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			983.89000	0.98389	386,060	8.50	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			361.61000	0.36161	195,680	8.80	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			4,754.06000	4.75406	5,829,530	8.80	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			3,143.62000	3.14362	2,330,310	9.47	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			907.45000	0.90745	1,335,540	9.47	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			176.43000	0.17643	89,210	9.05	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			6,426.97000	6.42697	7,581,150	9.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			355.24000	0.35524	191,880	8.80	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			4,794.73000	4.79473	5,872,770	8.80	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			367.96000	0.36796	199,460	8.79	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			4,713.40000	4.71340	5,786,300	8.79	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			437.43000	0.43743	241,390	8.72	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			4,314.49000	4.31449	5,359,850	8.72	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			10,283.93000	10.28393	11,492,040	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			137.66000	0.13766	78,750	9.20	945.00	12	4
R2030	On	02/02/2023	Bond Future	9.08	Put			10,096.67000	10.09667	11,301,150	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			7,492.25000	7.49225	8,627,340	9.00	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	9.79	Call		390.63000	0.39063	240,910	8.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put		6,942.69000	6.94269	8,056,360	8.94	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		84.07000	0.08407	46,300	9.20	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		11,380.68000	11.38068	12,606,300	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call		128.24000	0.12824	72,960	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put		6,776.70000	6.77670	7,883,220	8.92	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		475.49000	0.47549	297,630	8.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		6,327.69000	6.32769	7,413,220	8.86	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call		169.50000	0.16950	98,590	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		9,541.56000	9.54156	10,734,040	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call		328.10000	0.32810	199,800	9.00	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		6,087.63000	6.08763	7,160,860	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		520.21000	0.52021	327,900	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		6,048.13000	6.04813	7,119,210	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call		395.83000	0.39583	244,360	8.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		6,901.02000	6.90102	8,012,940	8.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call		411.94000	0.41194	255,070	8.92	3,060.84	12	4
R2030	On	02/02/2023	Bond Future	11.16	Put		2,524.33000	2.52433	3,223,420	9.15	38,681.04	12	4
R2030	On	02/02/2023	Bond Future	11.35	Call		2,555.20000	2.55520	1,919,860	9.32	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put		2,150.32000	2.15032	2,778,370	9.32	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		506.96000	0.50696	318,900	8.84	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		6,127.38000	6.12738	7,202,710	8.84	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		513.47000	0.51347	323,310	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call		2,032.97000	2.03297	1,483,810	9.12	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		2,610.32000	2.61032	3,324,550	9.12	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		2,118.85000	2.11885	1,554,550	9.15	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		411.88000	0.41188	269,380	8.58	0.00	0	10
R2030	On	04/05/2023	Bond Future	9.58	Put		8,583.66000	8.58366	9,728,460	8.58	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		456.66000	0.45666	300,740	8.55	0.00	0	50
R2030	On	04/05/2023	Bond Future	9.67	Put		8,212.06000	8.21206	9,343,440	8.55	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		658.03000	0.65803	444,580	8.46	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.00	Put		6,906.77000	6.90677	7,980,620	8.46	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call		1,013.32000	1.01332	707,170	8.34	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.42	Put		5,389.17000	5.38917	6,370,320	8.34	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		197.26000	0.19726	122,340	8.60	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		10,965.65000	10.96565	12,178,030	8.60	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		1,133.25000	1.13325	798,450	8.33	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		5,026.68000	5.02668	5,979,180	8.33	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		1,145.69000	1.14569	808,080	8.34	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		4,995.43000	4.99543	5,945,120	8.34	0.00	0	

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	9.78	Call		517.22000	0.51722	343,550	8.52	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.78	Put		7,766.92000	7.76692	8,880,550	8.52	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		2,495.87000	2.49587	1,909,740	8.74	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		2,937.39000	2.93739	3,638,560	8.74	0.00	0	10
R2030	On	04/05/2023	Bond Future	11.62	Call		3,133.77000	3.13377	2,459,820	8.97	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		2,422.02000	2.42202	3,035,370	8.97	0.00	0	40
R2030	On	04/05/2023	Bond Future	10.52	Call		1,120.64000	1.12064	788,680	8.33	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		5,057.79000	5.05779	6,013,130	8.33	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Call		5,525.10000	5.52510	4,618,670	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		1,316.55000	1.31655	1,697,420	9.80	0.00	0	50
R2030	On	04/05/2023	Bond Future	12.57	Call		5,732.62000	5.73262	4,811,110	9.87	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		1,254.01000	1.25401	1,619,800	9.87	0.00	0	30
R2030	On	04/05/2023	Bond Future	10.65	Call		1,291.11000	1.29111	921,610	8.38	0.00	0	30
R2030	On	04/05/2023	Bond Future	10.65	Put		4,662.05000	4.66205	5,579,850	8.38	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call		4,213.25000	4.21325	3,418,590	9.35	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,808.78000	1.80878	2,301,420	9.35	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	11.34	Put		3,526.01000	3.52601	4,284,890	8.42	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,658.04000	1.65804	2,089,280	9.47	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	10.40	Call		1,043.07000	1.04307	741,850	8.17	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	10.40	Put		6,110.47000	6.11047	7,122,950	8.17	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		1,303.18000	1.30318	943,120	8.14	0.00	0	30
R2030	On	03/08/2023	Bond Future	10.65	Put		5,304.06000	5.30406	6,257,700	8.14	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		2,386.20000	2.38620	1,831,380	8.42	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,387.22000	1.38722	1,758,360	9.75	0.00	0	30
R2030	On	03/08/2023	Bond Future	11.35	Call		2,405.39000	2.40539	1,847,640	8.43	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		3,504.61000	3.50461	4,260,560	8.43	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		2,425.01000	2.42501	1,864,300	8.44	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		3,483.66000	3.48366	4,236,650	8.44	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		5,407.56000	5.40756	4,525,100	9.47	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		6,256.62000	6.25662	5,314,060	9.75	0.00	0	
Total R2030 Option											42,686.88	36	19,02
Total For R2030											3,151,997,721.08	36,976	120,04
R2032	On	04/08/2022	Bond Future			11.57373	83.94234	11.30838	85.27395	9.93	686,648,341.20	8,180	93,70
R2032	On	03/11/2022	Bond Future			11.79241	81.06441	11.51484	82.41748	11.03	663,106,873.80	8,180	78,10
R2032	On	02/02/2023	Bond Future			11.99736	82.45166	11.70694	83.82855	10.78	0.00	0	
R2032	On	04/05/2023	Bond Future			12.19085	79.81722	11.88685	81.22013	10.94	0.00	0	
R2032	On	03/08/2023	Bond Future			12.36441	81.42385	12.04627	82.85537	10.29	0.00	0	2,60
Total R2032 Future											1,349,755,215.00	16,360	174,45
R2032	On	04/08/2022	Bond Future	8.97	Call		0.00000	0.00000	0,000	9.67	0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	8.97	Put			13,101.58000	13.10158	14,433,190	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.00000	0.00000	0,000	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			10,495.20000	10.49520	11,826,810	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			0.00000	0.00000	0,000	9.19	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			6,449.59000	6.44959	7,781,110	8.36	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			0.19000	0.00019	0,000	8.14	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			5,890.91000	5.89091	7,222,330	8.14	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			5,779.75000	5.77975	7,111,150	8.10	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			2.07000	0.00207	0,070	7.49	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			4,244.28000	4.24428	5,573,890	7.49	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Call			0.01000	0.00001	0,000	9.02	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Put			8,154.24000	8.15424	9,485,840	9.02	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			0.09000	0.00009	0,000	8.36	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			1,786.69000	1.78669	2,955,890	8.77	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			1,765.96000	1.76596	881,430	10.15	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			304.10000	0.30410	751,180	10.15	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			0.21000	0.00021	0,000	8.12	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			5,835.31000	5.83531	7,166,710	8.12	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			0.22000	0.00022	0,010	8.10	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			8,616.13000	8.61613	9,947,740	9.19	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			2,982.28000	2.98228	1,845,990	10.78	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			101.17000	0.10117	296,490	10.78	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call			21.16000	0.02116	1,650	8.00	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			3,187.09000	3.18709	4,499,190	8.00	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.00	Call			201.92000	0.20192	39,510	8.77	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			134.98000	0.13498	64,090	10.08	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			7,471.82000	7.47182	8,754,000	10.08	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call			14.31000	0.01431	5,450	10.18	0.00	0	10
R2032	On	03/11/2022	Bond Future	9.31	Put			11,922.83000	11.92283	13,267,040	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			16.84000	0.01684	6,520	10.18	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.36	Put			11,630.69000	11.63069	12,973,440	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			318.06000	0.31806	166,240	10.02	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			5,586.56000	5.58656	6,787,810	10.02	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			23.13000	0.02313	9,220	10.18	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			11,051.30000	11.05130	12,390,460	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			83.94000	0.08394	37,930	10.11	0.00	0	70
R2032	On	03/11/2022	Bond Future	9.92	Put			8,479.41000	8.47941	9,786,470	10.11	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			478.22000	0.47822	264,660	10.16	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			4,789.23000	4.78923	5,928,740	10.16	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			152.16000	0.15216	73,180	10.07	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	03/11/2022	Bond Future	10.16	Put			7,213.16000	7.21316	8,487,250	10.07	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.21	Call			171.16000	0.17116	83,380	10.07	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Put			6,957.44000	6.95744	8,222,730	10.07	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Call			4,541.90000	4.54190	3,551,570	12.15	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			791.52000	0.79152	1,154,260	12.15	0.00	0	75
R2032	On	03/11/2022	Bond Future	10.56	Call			374.07000	0.37407	199,920	10.07	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			5,268.54000	5.26854	6,447,460	10.07	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call			468.00000	0.46800	258,210	10.15	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			4,831.83000	4.83183	5,975,110	10.15	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			2,115.60000	2.11560	1,467,350	11.10	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,942.52000	1.94252	2,647,340	11.10	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.16	Put			8,266.10000	8.26610	9,499,440	10.05	0.00	0	45
R2032	On	02/02/2023	Bond Future	9.31	Call			83.33000	0.08333	45,460	10.12	0.00	0	45
R2032	On	02/02/2023	Bond Future	9.31	Put			12,751.25000	12.75125	14,090,270	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			7,180.46000	7.18046	8,364,940	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			114.16000	0.11416	63,800	10.12	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			11,858.33000	11.85833	13,184,860	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			254.41000	0.25441	151,420	10.09	0.00	0	75
R2032	On	02/02/2023	Bond Future	9.92	Put			9,463.72000	9.46372	10,737,620	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			371.57000	0.37157	228,020	10.05	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			5,950.84000	5.95084	7,061,870	9.97	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			407.02000	0.40702	251,690	10.05	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			7,976.80000	7.97680	9,198,360	10.05	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			514.82000	0.51482	324,770	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			7,226.21000	7.22621	8,413,050	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			522.35000	0.52235	329,940	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			1,117.81000	1.11781	1,484,570	11.99	0.00	0	75
R2032	On	02/02/2023	Bond Future	10.40	Call			529.81000	0.52981	335,060	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			7,134.68000	7.13468	8,316,820	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			609.85000	0.60985	390,460	10.00	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			6,684.64000	6.68464	7,842,140	10.00	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.67	Call			767.48000	0.76748	501,620	9.97	0.00	0	75
R2032	On	02/02/2023	Bond Future	11.69	Call			2,639.83000	2.63983	1,986,140	10.72	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			2,721.12000	2.72112	3,444,320	10.72	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,039.33000	3.03933	2,326,450	10.88	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			2,404.56000	2.40456	3,068,570	10.88	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			5,919.73000	5.91973	4,909,600	11.99	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,222.27000	1.22227	871,800	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			6,111.99000	6.11199	7,164,430	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,234.33000	1.23433	881,090	10.23	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
R2032	On	04/05/2023	Bond Future	10.89	Put		6,073.58000	6.07358	7,123,250	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		1,210.05000	1.21005	862,390	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		6,150.28000	6.15028	7,205,530	10.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		4,067.77000	4.06777	4,883,540	9.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Put		3,759.49000	3.75949	4,534,300	10.01	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		2,752.77000	2.75277	2,143,350	9.90	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		4,117.16000	4.11716	4,939,260	9.90	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		2,774.57000	2.77457	2,161,980	9.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		4,092.41000	4.09241	4,911,340	9.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		2,796.45000	2.79645	2,180,700	9.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		3,089.71000	3.08971	2,433,000	10.01	0.00	0	5,00
Total R2032 Option											0.00	0	34,96
Total For R2032											1,349,755,215.00	16,360	209,45
R2035	On	04/08/2022	Bond Future			11.88034	84.55991	11.61497	86.04335	11.04	769,495,181.00	9,100	126,98
R2035	On	03/11/2022	Bond Future			12.08687	81.35486	11.81008	82.86207	12.36	657,347,268.80	8,080	7,19
R2035	On	02/02/2023	Bond Future			12.28456	82.74608	11.99558	84.27980	12.15	0.00	0	1,60
R2035	On	04/05/2023	Bond Future			12.46211	79.77657	12.16087	81.33915	12.47	0.00	0	
R2035	On	03/08/2023	Bond Future			12.62406	81.38127	12.30993	82.97568	11.79	0.00	0	
Total R2035 Future											1,426,842,449.80	17,180	135,77
R2035	On	04/08/2022	Bond Future	9.53	Call		0.00000	0.00000	0,000	11.01	0.00	6	35
R2035	On	04/08/2022	Bond Future	9.53	Put		13,139.35000	13.13935	14,622,790	11.01	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		0.00000	0.00000	0,000	10.90	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		11,005.53000	11.00553	12,488,970	10.90	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		0.97000	0.00097	0,040	10.01	0.24	6	35
R2035	On	04/08/2022	Bond Future	10.73	Put		5,245.73000	5.24573	6,724,770	9.76	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		116.76000	0.11676	343,430	11.76	2,060.58	6	35
R2035	On	04/08/2022	Bond Future	10.64	Call		2.34000	0.00234	0,130	9.87	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		5,802.96000	5.80296	7,284,190	9.87	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call		4.34000	0.00434	0,270	9.77	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		5,307.31000	5.30731	6,786,680	9.77	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		4.69000	0.00469	0,290	9.76	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put		6,492.46000	6.49246	7,974,970	10.01	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		5.05000	0.00505	0,320	9.74	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		5,184.23000	5.18423	6,662,940	9.74	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		100.64000	0.10064	16,150	10.14	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		2,915.13000	2.91513	4,314,080	10.14	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		3,229.09000	3.22909	1,972,320	11.76	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		211.59000	0.21159	103,780	11.10	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put		7,491.25000	7.49125	8,890,650	11.10	0.00	0	58

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	11.13	Call			756.37000	0.75637	441,180	11.51	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			4,638.06000	4.63806	5,830,080	11.51	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			25.29000	0.02529	9,890	11.07	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put			12,163.49000	12.16349	13,655,300	11.07	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			105.98000	0.10598	48,080	11.09	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			9,092.83000	9.09283	10,542,140	11.09	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			5,428.58000	5.42858	4,295,550	13.85	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			825.05000	0.82505	1,199,230	13.85	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			565.39000	0.56539	316,020	11.36	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			5,278.96000	5.27896	6,536,800	11.36	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			642.58000	0.64258	365,930	11.42	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put			4,998.22000	4.99822	6,228,780	11.42	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call			771.50000	0.77150	451,330	11.52	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			4,594.21000	4.59421	5,781,250	11.52	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			786.69000	0.78669	461,520	11.53	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			4,550.47000	4.55047	5,732,510	11.53	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			12,974.54000	12.97454	14,448,130	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			147.35000	0.14735	82,830	11.13	0.00	0	40
R2035	On	02/02/2023	Bond Future	9.89	Put			12,720.72000	12.72072	14,189,920	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			8,548.54000	8.54854	9,891,200	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			539.52000	0.53952	338,180	11.12	0.00	0	40
R2035	On	02/02/2023	Bond Future	10.64	Put			8,334.75000	8.33475	9,667,130	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			125.87000	0.12587	69,880	11.13	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			13,230.12000	13.23012	14,707,850	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			136.25000	0.13625	76,120	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			7,204.92000	7.20492	8,474,340	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			756.38000	0.75638	488,960	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			7,155.51000	7.15551	8,421,810	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			311.31000	0.31131	186,020	11.13	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			10,228.92000	10.22892	11,637,350	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			507.28000	0.50728	316,220	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Put			6,304.65000	6.30465	7,509,390	11.16	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			990.98000	0.99098	658,190	11.17	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			6,260.25000	6.26025	7,461,180	11.17	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.66	Call			556.09000	0.55609	349,500	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			8,228.67000	8.22867	9,555,800	11.12	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			745.74000	0.74574	481,440	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			3,090.41000	3.09041	3,890,690	12.13	0.00	0	40
R2035	On	02/02/2023	Bond Future	13.22	Call			7,329.61000	7.32961	6,157,940	13.81	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			1,111.64000	1.11164	1,473,690	13.81	0.00	0	1,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	10.88	Call		767.14000	0.76714	496,570	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put		7,106.28000	7.10628	8,369,430	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call		976.43000	0.97643	647,450	11.16	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.94	Call		2,891.99000	2.89199	2,176,270	12.08	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put		3,191.89000	3.19189	4,009,890	12.08	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call		3,006.50000	3.00650	2,273,060	12.13	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		615.01000	0.61501	414,170	11.65	0.00	0	50
R2035	On	04/05/2023	Bond Future	10.42	Put		10,577.97000	10.57797	11,939,710	11.65	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		764.57000	0.76457	523,270	11.64	0.00	0	40
R2035	On	04/05/2023	Bond Future	10.60	Put		9,618.52000	9.61852	10,939,800	11.64	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		1,467.86000	1.46786	1,057,290	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		6,761.09000	6.76109	7,913,100	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,482.41000	1.48241	1,068,630	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		6,718.02000	6.71802	7,866,820	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		285.15000	0.28515	181,840	11.66	0.00	0	40
R2035	On	04/05/2023	Bond Future	9.85	Put		13,890.52000	13.89052	15,349,790	11.66	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		4,499.46000	4.49946	3,624,470	12.71	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		2,947.67000	2.94767	3,635,260	12.71	0.00	0	40
R2035	On	04/05/2023	Bond Future	13.18	Call		6,925.47000	6.92547	5,832,160	13.60	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,812.55000	1.81255	2,281,820	13.60	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Call		1,424.32000	1.42432	1,023,400	11.61	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Put		6,890.75000	6.89075	8,052,410	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		1,497.32000	1.49732	1,080,270	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		6,675.36000	6.67536	7,820,890	11.61	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		4,824.50000	4.82450	5,743,760	11.35	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		3,122.36000	3.12236	2,443,770	11.35	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		4,794.78000	4.79478	5,710,600	11.35	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		3,146.15000	3.14615	2,464,100	11.36	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		4,765.54000	4.76554	5,677,900	11.36	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		3,099.00000	3.09900	2,423,850	11.35	0.00	0	
Total R2035 Option											2,060.82	18	14,87
Total For R2035											1,426,844,510.62	17,198	150,65
R2037	On	04/08/2022	Bond Future			12.04359	76.21674	11.78337	77.67417	12.39	935,941,567.20	12,280	139,80
R2037	On	03/11/2022	Bond Future			12.23726	77.37390	11.96638	78.85461	13.17	950,151,492.00	12,280	6,40
R2037	On	02/02/2023	Bond Future			12.42234	74.44059	12.14006	75.94729	13.70	0.00	0	1,00
R2037	On	04/05/2023	Bond Future			12.59804	75.81846	12.30411	77.35350	13.35	0.00	0	
R2037	On	03/08/2023	Bond Future			12.76220	73.08513	12.45587	74.65148	13.35	0.00	0	
Total R2037 Future											1,886,093,059.20	24,560	147,41
R2037	On	04/08/2022	Bond Future	10.10	Call		0.00000	0.00000	0,000	11.85	0.00	0	5

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	10.10	Put		10.51595000	10.51595	11,973,380	11.85	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		5.28000	0.00528	0,380	11.09	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		5,339.68000	5.33968	6,792,210	11.09	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		5.79000	0.00579	0,430	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put		3,427.65000	3.42765	4,829,850	11.48	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		219.75000	0.21975	49,750	11.81	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		2,325.99000	2.32599	3,613,420	11.81	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.90	Put		5,277.50000	5.27750	6,729,570	11.10	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.95	Call		1,505.38000	1.50538	696,810	12.76	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		567.34000	0.56734	1,216,200	12.76	0.00	0	1,0!
R2037	On	04/08/2022	Bond Future	10.91	Call		6.35000	0.00635	0,480	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		5,215.44000	5.21544	6,667,000	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		65.03000	0.06503	9,800	11.48	0.00	0	1,0!
R2037	On	03/11/2022	Bond Future	11.30	Call		779.92000	0.77992	462,000	12.17	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		4,613.38000	4.61338	5,776,170	12.17	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		795.50000	0.79550	472,580	12.18	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		4,569.35000	4.56935	5,727,140	12.18	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		811.13000	0.81113	483,220	12.20	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		4,525.44000	4.52544	5,678,240	12.20	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		7,086.93000	7.08693	8,313,590	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		798.39000	0.79839	524,670	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		7,186.50000	7.18650	8,419,480	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		809.55000	0.80955	532,680	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		7,136.62000	7.13662	8,366,450	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		820.83000	0.82083	540,790	12.54	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,472.16000	1.47216	1,070,650	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		6,972.57000	6.97257	8,106,100	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		1,443.02000	1.44302	1,047,800	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		7,061.29000	7.06129	8,201,110	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		1,457.42000	1.45742	1,059,070	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		7,016.73000	7.01673	8,153,420	12.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		4,940.48000	4.94048	5,832,390	12.99	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		3,243.33000	3.24333	2,565,500	13.00	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		4,911.39000	4.91139	5,799,910	13.00	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		3,193.89000	3.19389	2,522,830	12.98	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		4,969.43000	4.96943	5,864,720	12.98	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		3,218.71000	3.21871	2,544,270	12.99	0.00	0	
Total R2037 Option											0.00	0	2,2!
Total For R2037										1,886,093,059.20	24,560	149,6!	

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			12.10177	77.89675	11.88694	79.18078		13.04	934,761,000.00	12,000	125,20
R2040	On	03/11/2022			12.28874	79.07939	12.06507	80.38415		13.87	948,952,680.00	12,000	6,8
R2040	On	02/02/2023			12.46731	75.92497	12.23423	77.25275		14.45	0.00	0	8
R2040	On	04/05/2023			12.63632	77.33053	12.39367	78.68337		14.09	0.00	0	
R2040	On	03/08/2023			12.79405	74.37742	12.54126	75.75790		14.13	0.00	0	
Total R2040 Future											1,883,713,680.00	24,000	132,86
R2040	On	04/08/2022	9.70	Call			0.00000	0.00000	0,000	13.00	0.00	0	46
R2040	On	04/08/2022	9.70	Put			15,220.81000	15.22081	16,504,840	13.00	0.00	0	
R2040	On	04/08/2022	10.70	Call			0.48000	0.00048	0,040	11.94	0.00	0	46
R2040	On	04/08/2022	10.70	Put			7,741.35000	7.74135	9,024,940	11.94	0.00	0	
R2040	On	04/08/2022	11.03	Call			7.08000	0.00708	0,830	11.53	0.00	0	
R2040	On	04/08/2022	12.24	Put			307.41000	0.30741	649,020	13.51	0.00	0	46
R2040	On	04/08/2022	11.03	Put			5,479.98000	5.47998	6,757,760	11.53	0.00	0	
R2040	On	04/08/2022	11.04	Call			7.76000	0.00776	0,930	11.54	0.00	0	
R2040	On	04/08/2022	11.04	Put			5,413.38000	5.41338	6,690,580	11.54	0.00	0	
R2040	On	04/08/2022	11.05	Call			8.50000	0.00850	1,050	11.56	0.00	0	
R2040	On	04/08/2022	11.05	Put			5,346.93000	5.34693	6,623,510	11.56	0.00	0	
R2040	On	04/08/2022	12.24	Call			2,400.07000	2.40007	1,457,650	13.51	0.00	0	
R2040	On	03/11/2022	10.70	Call			171.74000	0.17174	94,910	12.43	0.00	0	1,10
R2040	On	03/11/2022	10.70	Put			8,953.56000	8.95356	10,181,490	12.43	0.00	0	
R2040	On	03/11/2022	10.80	Call			220.57000	0.22057	124,750	12.43	0.00	0	1,50
R2040	On	03/11/2022	10.80	Put			8,307.72000	8.30772	9,516,660	12.43	0.00	0	
R2040	On	03/11/2022	11.20	Call			538.71000	0.53871	332,410	12.45	0.00	0	1,10
R2040	On	03/11/2022	11.20	Put			5,931.80000	5.93180	7,030,260	12.45	0.00	0	
R2040	On	03/11/2022	11.39	Call			800.99000	0.80099	517,320	12.62	0.00	0	
R2040	On	03/11/2022	11.39	Put			4,960.24000	4.96024	5,981,330	12.62	0.00	0	
R2040	On	03/11/2022	11.40	Call			817.27000	0.81727	529,110	12.63	0.00	0	
R2040	On	03/11/2022	11.40	Put			4,912.38000	4.91238	5,928,980	12.63	0.00	0	
R2040	On	03/11/2022	11.41	Call			833.77000	0.83377	541,090	12.64	0.00	0	
R2040	On	03/11/2022	11.41	Put			4,864.81000	4.86481	5,876,890	12.64	0.00	0	
R2040	On	03/11/2022	11.50	Call			992.11000	0.99211	657,520	12.75	0.00	0	1,50
R2040	On	03/11/2022	11.50	Put			4,450.08000	4.45008	5,420,250	12.75	0.00	0	
R2040	On	03/11/2022	12.52	Call			4,039.49000	4.03949	3,196,870	14.35	0.00	0	
R2040	On	03/11/2022	12.52	Put			1,422.02000	1.42202	1,884,160	14.35	0.00	0	1,10
R2040	On	02/02/2023	10.18	Put			13,654.79000	13.65479	14,916,620	13.24	0.00	0	
R2040	On	02/02/2023	10.21	Put			13,443.26000	13.44326	14,701,650	13.24	0.00	0	
R2040	On	02/02/2023	10.93	Call			650.50000	0.65050	452,050	13.23	0.00	0	
R2040	On	02/02/2023	10.93	Put			8,807.87000	8.80787	9,937,200	13.23	0.00	0	
R2040	On	02/02/2023	10.96	Call			680.15000	0.68015	474,200	13.23	0.00	0	46

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	10.96	Put		8,634.97000	8.63497	9,756,800	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		181.75000	0.18175	115,800	13.24	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		7,851.45000	7.85145	8,935,990	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		843.65000	0.84365	597,630	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		7,796.83000	7.79683	8,878,590	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		855.53000	0.85553	606,680	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		7,742.59000	7.74259	8,821,520	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		192.49000	0.19249	123,100	13.24	0.00	0	40
R2040	On	02/02/2023	Bond Future	12.24	Call		3,340.27000	3.34027	2,680,100	14.44	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		3,306.95000	3.30695	3,974,560	14.44	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		3,434.76000	3.43476	2,763,370	14.48	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		3,228.59000	3.22859	3,884,980	14.48	0.00	0	40
R2040	On	02/02/2023	Bond Future	11.10	Call		832.06000	0.83206	588,820	13.23	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		354.81000	0.35481	250,080	13.17	0.00	0	40
R2040	On	04/05/2023	Bond Future	10.17	Put		14,764.24000	14.76424	16,012,350	13.17	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		748.23000	0.74823	550,410	13.16	0.00	0	50
R2040	On	04/05/2023	Bond Future	10.73	Put		11,154.90000	11.15490	12,309,920	13.16	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		937.48000	0.93748	699,020	13.15	0.00	0	40
R2040	On	04/05/2023	Bond Future	10.92	Put		10,047.34000	10.04734	11,161,720	13.15	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,586.14000	1.58614	1,222,420	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		7,486.52000	7.48652	8,475,640	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		1,602.14000	1.60214	1,235,560	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		7,438.97000	7.43897	8,425,230	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		1,618.00000	1.61800	1,248,590	13.11	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		7,391.37000	7.39137	8,374,800	13.11	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		1,699.44000	1.69944	1,315,650	13.11	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.48	Put		7,156.63000	7.15663	8,125,680	13.11	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		5,180.31000	5.18031	4,384,640	14.46	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		3,044.36000	3.04436	3,601,530	14.46	0.00	0	40
R2040	On	04/05/2023	Bond Future	13.45	Call		7,581.74000	7.58174	6,620,200	15.40	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,961.75000	1.96175	2,353,050	15.40	0.00	0	50
R2040	On	03/08/2023	Bond Future	12.23	Put		5,282.45000	5.28245	6,051,920	13.84	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		3,473.29000	3.47329	2,868,200	13.82	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		5,344.90000	5.34490	6,120,290	13.82	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		3,499.40000	3.49940	2,891,350	13.83	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		5,313.45000	5.31345	6,085,880	13.83	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		3,525.90000	3.52590	2,914,890	13.84	0.00	0	
Total R2040 Option											0.00	0	11,580
Total For R2040										1,883,713,680.00	24,000	144,440	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/08/2022			12.11951	74.65111	11.87424	76.13046		13.70	1,172,171,729.22	15,702	92,60
R2044	On	03/11/2022			12.29811	75.78452	12.04282	77.28747		14.58	1,144,346,252.00	15,100	1,88
R2044	On	02/02/2023			12.46845	72.69899	12.20251	74.22831		15.21	0.00	0	30
R2044	On	04/05/2023			12.62925	74.04495	12.35252	75.60300		14.83	0.00	0	
R2044	On	03/08/2023			12.77900	71.15106	12.49087	72.74089		14.90	0.00	0	
Total R2044 Future											2,316,517,981.22	30,802	94,75
R2044	On	04/08/2022	11.08	Call			11.94000	0.01194	1,190	12.19	0.00	0	
R2044	On	04/08/2022	11.08	Put			5,160.01000	5.16001	6,628,610	12.19	0.00	0	
R2044	On	04/08/2022	11.09	Call			13.01000	0.01301	1,330	12.20	0.00	0	
R2044	On	04/08/2022	11.09	Put			5,092.66000	5.09266	6,560,330	12.20	0.00	0	
R2044	On	04/08/2022	11.10	Call			14.18000	0.01418	1,490	12.21	0.00	0	
R2044	On	04/08/2022	11.10	Put			5,025.51000	5.02551	6,492,170	12.21	0.00	0	
R2044	On	03/11/2022	10.60	Call			137.55000	0.13755	68,180	13.07	0.00	0	1,60
R2044	On	03/11/2022	10.60	Put			9,695.13000	9.69513	11,128,710	13.07	0.00	0	
R2044	On	03/11/2022	11.30	Call			736.00000	0.73600	443,440	13.47	0.00	0	1,60
R2044	On	03/11/2022	11.30	Put			5,418.02000	5.41802	6,628,410	13.47	0.00	0	
R2044	On	03/11/2022	11.39	Call			882.08000	0.88208	544,500	13.58	0.00	0	
R2044	On	03/11/2022	11.39	Put			4,971.07000	4.97107	6,136,440	13.58	0.00	0	
R2044	On	03/11/2022	11.40	Call			899.30000	0.89930	556,570	13.59	0.00	0	
R2044	On	03/11/2022	11.40	Put			4,922.85000	4.92285	6,083,070	13.59	0.00	0	
R2044	On	03/11/2022	11.41	Call			916.88000	0.91688	568,940	13.61	0.00	0	
R2044	On	03/11/2022	11.41	Put			4,875.08000	4.87508	6,030,090	13.61	0.00	0	
R2044	On	02/02/2023	11.14	Put			7,610.70000	7.61070	8,843,440	13.93	0.00	0	
R2044	On	02/02/2023	11.15	Call			934.68000	0.93468	634,720	13.93	0.00	0	
R2044	On	02/02/2023	11.15	Put			7,555.97000	7.55597	8,785,330	13.93	0.00	0	
R2044	On	02/02/2023	11.16	Call			947.68000	0.94768	644,320	13.93	0.00	0	
R2044	On	02/02/2023	11.16	Put			7,501.46000	7.50146	8,727,420	13.93	0.00	0	
R2044	On	02/02/2023	11.14	Call			921.81000	0.92181	625,230	13.93	0.00	0	
R2044	On	04/05/2023	11.41	Call			1,665.07000	1.66507	1,239,030	13.82	0.00	0	
R2044	On	04/05/2023	11.41	Put			7,424.67000	7.42467	8,556,680	13.82	0.00	0	
R2044	On	04/05/2023	11.42	Call			1,681.84000	1.68184	1,252,460	13.82	0.00	0	
R2044	On	04/05/2023	11.42	Put			7,376.40000	7.37640	8,505,070	13.82	0.00	0	
R2044	On	04/05/2023	11.43	Call			1,698.49000	1.69849	1,265,770	13.81	0.00	0	
R2044	On	04/05/2023	11.43	Put			7,328.10000	7.32810	8,453,430	13.81	0.00	0	
R2044	On	03/08/2023	12.17	Put			5,369.51000	5.36951	6,264,040	14.53	0.00	0	
R2044	On	03/08/2023	12.15	Call			3,473.65000	3.47365	2,785,230	14.51	0.00	0	
R2044	On	03/08/2023	12.15	Put			5,433.78000	5.43378	6,335,190	14.51	0.00	0	
R2044	On	03/08/2023	12.16	Call			3,500.20000	3.50020	2,808,340	14.52	0.00	0	
R2044	On	03/08/2023	12.16	Put			5,401.56000	5.40156	6,299,530	14.52	0.00	0	

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	03/08/2023	Bond Future	12.17	Call			3,526.84000	3.52684	2,831,540	14.53	0.00	0	
Total R2044 Option												0.00	0	3,20
Total For R2044												2,316,517,981.22	30,802	97,95
R2048	On	04/08/2022	Bond Future			12.07795	77.68442	11.83248	79.19188		13.35	10,926,702,095.10	140,655	207,07
R2048	On	03/11/2022	Bond Future			12.25630	74.43827	12.00048	75.96980		15.03	10,739,283,651.17	144,271	80,47
R2048	On	02/02/2023	Bond Future			12.42633	75.71128	12.15960	77.26972		14.79	0.00	0	
R2048	On	04/05/2023	Bond Future			12.57786	72.67550	12.30038	74.26312		15.30	0.00	0	
R2048	On	03/08/2023	Bond Future			12.71529	74.13791	12.42668	75.75789		14.49	0.00	0	
Total R2048 Future												21,665,985,746.27	284,926	287,54
R2048	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	13.30	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			15,749.63000	15.74963	17,257,090	13.30	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			0.01000	0.00001	0,000	12.99	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			11,575.36000	11.57536	13,082,810	12.99	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			0.02000	0.00002	0,000	12.84	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.30	Put			10,779.49000	10.77949	12,286,930	12.84	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			7.13000	0.00713	0,610	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			5,620.50000	5.62050	7,121,440	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			7.68000	0.00768	0,670	11.77	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put			5,550.14000	5.55014	7,050,590	11.77	0.00	0	1
R2048	On	04/08/2022	Bond Future	10.40	Call			0.04000	0.00004	0,000	12.69	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			9,996.04000	9.99604	11,503,460	12.69	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			3.55000	0.00355	0,260	11.92	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			6,259.96000	6.25996	7,764,130	11.92	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			6.61000	0.00661	0,550	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			5,690.99000	5.69099	7,192,390	11.80	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			814.75000	0.81475	494,360	13.89	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			5,247.56000	5.24756	6,458,700	13.89	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			831.45000	0.83145	505,880	13.91	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			5,196.76000	5.19676	6,402,720	13.91	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			798.28000	0.79828	483,040	13.88	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			5,298.69000	5.29869	6,514,980	13.88	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			881.82000	0.88182	593,940	13.55	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			7,918.43000	7.91843	9,188,990	13.55	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			894.55000	0.89455	603,270	13.55	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			7,861.26000	7.86126	9,128,420	13.55	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			869.21000	0.86921	584,730	13.55	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			7,975.84000	7.97584	9,249,800	13.55	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call			1,661.02000	1.66102	1,233,020	14.32	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put			7,674.26000	7.67426	8,833,880	14.32	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/05/2023	Bond Future	11.35	Call		1,680.06000	1.68006	1,248,390	14.33	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		7,626.21000	7.62621	8,782,160	14.33	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		1,642.12000	1.64212	1,217,770	14.31	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		7,722.54000	7.72254	8,885,810	14.31	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		3,531.01000	3.53101	2,827,920	14.07	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		5,446.56000	5.44656	6,363,450	14.07	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		3,558.35000	3.55835	2,851,700	14.08	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		5,413.93000	5.41393	6,327,260	14.08	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		3,503.76000	3.50376	2,804,220	14.06	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		5,479.37000	5.47937	6,399,810	14.06	0.00	0	
Total R2048 Option											0.00	0	5,85
Total For R2048											21,665,985,746.27	284,926	293,35
R209	On	04/08/2022	Bond Future			11.87438	64.69166	11.62418	65.90406	12.49	0.00	0	23,25
R209	On	03/11/2022	Bond Future			12.05779	62.52811	11.79784	63.75985	13.95	0.00	0	4,51
R209	On	02/02/2023	Bond Future			12.22831	63.59810	11.95829	64.85145	13.76	0.00	0	
R209	On	04/05/2023	Bond Future			12.38766	61.62325	12.10721	62.90016	14.09	0.00	0	
R209	On	03/08/2023	Bond Future			12.52930	62.86347	12.23820	64.16644	13.36	0.00	0	
Total R209 Future											0.00	0	27,85
R209	On	04/08/2022	Bond Future	10.57	Call		1.05000	0.00105	0,060	11.27	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		5,493.97000	5.49397	6,705,380	11.27	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1.14000	0.00114	0,060	11.26	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		5,438.87000	5.43887	6,650,190	11.26	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1.24000	0.00124	0,070	11.24	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		5,383.85000	5.38385	6,595,080	11.24	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		2,476.77000	2.47677	1,798,910	13.95	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		1,515.88000	1.51588	2,069,760	13.95	0.00	0	3,51
R209	On	03/11/2022	Bond Future	11.02	Call		504.32000	0.50432	289,770	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		4,404.79000	4.40479	5,421,980	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		515.46000	0.51546	297,080	12.57	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		4,363.65000	4.36365	5,377,010	12.57	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		1,242.10000	1.24210	812,360	13.14	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		2,696.70000	2.69670	3,498,700	13.14	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		158.10000	0.15810	79,430	12.51	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		6,857.64000	6.85764	8,010,710	12.51	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		482.54000	0.48254	275,540	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		4,487.73000	4.48773	5,512,470	12.53	0.00	0	7,01
R209	On	03/11/2022	Bond Future	11.01	Call		493.35000	0.49335	282,590	12.54	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		4,446.15000	4.44615	5,467,130	12.54	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		2.84000	0.00284	0,980	12.49	0.00	0	6,01

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	03/11/2022	Bond Future	9.25	Put		14.129.52000	14.12952	15,359,400	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		7.39000	0.00739	2,770	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		12,564.56000	12.56456	13,791,680	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		39.49000	0.03949	17,210	12.49	0.00	0	3,50
R209	On	03/11/2022	Bond Future	10.00	Put		9,586.39000	9.58639	10,795,850	12.49	0.00	0	6,00
R209	On	02/02/2023	Bond Future	10.80	Call		628.03000	0.62803	415,000	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		6,435.45000	6.43545	7,475,770	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		610.18000	0.61018	402,190	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		6,524.39000	6.52439	7,569,750	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		619.06000	0.61906	408,550	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		6,479.84000	6.47984	7,522,680	12.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,233.80000	1.23380	903,980	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		6,092.34000	6.09234	7,039,430	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		1,209.00000	1.20900	884,430	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		6,170.33000	6.17033	7,122,670	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,221.45000	1.22145	894,250	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		6,131.35000	6.13135	7,081,060	13.12	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		2,845.68000	2.84568	2,273,570	13.06	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		4,174.86000	4.17486	4,905,720	13.06	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		2,802.45000	2.80245	2,236,030	13.04	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		4,225.35000	4.22535	4,961,900	13.04	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		2,824.03000	2.82403	2,254,760	13.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		4,200.04000	4.20004	4,933,740	13.05	0.00	0	
Total R209 Option											0.00	0	26,00
Total For R209											0.00	0	53,80
R210	On	04/08/2022	Bond Future			223.96635	223.96635	223.58995	223.58995		0.00	0	1,00
R210	On	03/11/2022	Bond Future			224.44522	224.44522	224.06632	224.06632		0.00	0	
R210	On	02/02/2023	Bond Future			228.33425	228.33425	227.95082	227.95082		0.00	0	
R210	On	04/05/2023	Bond Future			229.53079	229.53079	229.14194	229.14194		0.00	0	
R210	On	03/08/2023	Bond Future			234.18158	234.18158	233.78641	233.78641		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			11.44427	79.24081	11.15867	80.53902	9.50	0.00	0	32,20
R213	On	03/11/2022	Bond Future			11.66628	76.90325	11.36741	78.22231	10.49	0.00	0	
R213	On	02/02/2023	Bond Future			11.87912	78.21803	11.56588	79.56036	10.17	0.00	0	
R213	On	04/05/2023	Bond Future			12.07160	76.11463	11.74359	77.48223	10.28	0.00	0	
R213	On	03/08/2023	Bond Future			12.24725	77.64428	11.90342	79.03981	9.64	0.00	0	
Total R213 Future											0.00	0	32,20
R213	On	04/08/2022	Bond Future	9.88	Call		0.00000	0.00000	0,000	6.30	0.00	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
R213	On	04/08/2022	Bond Future	9.88	Put			6,174.81000	6.17481	7,473,020	6.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			0.00000	0.00000	0,000	6.26	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			6,124.11000	6.12411	7,422,320	6.26	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			0.00000	0.00000	0,000	6.22	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			6,073.46000	6.07346	7,371,670	6.22	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			111.19000	0.11119	50,750	10.04	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			7,333.80000	7.33380	8,592,420	10.04	0.00	0	4
R213	On	03/11/2022	Bond Future	10.37	Call			330.32000	0.33032	169,350	9.80	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			4,952.17000	4.95217	6,110,260	9.80	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			17.67000	0.01767	6,740	10.20	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			10,891.98000	10.89198	12,200,110	10.20	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			21.15000	0.02115	8,210	10.20	0.00	0	4
R213	On	03/11/2022	Bond Future	9.19	Put			10,579.19000	10.57919	11,885,310	10.20	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			349.55000	0.34955	180,390	9.79	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			4,827.27000	4.82727	5,977,170	9.79	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			150.62000	0.15062	70,890	9.98	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			6,676.08000	6.67608	7,915,410	9.98	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			232.45000	0.23245	114,560	9.88	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			5,725.93000	5.72593	6,927,100	9.88	0.00	0	4
R213	On	03/11/2022	Bond Future	10.38	Call			336.60000	0.33660	172,940	9.80	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			4,910.37000	4.91037	6,065,770	9.80	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			342.97000	0.34297	176,590	9.79	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			4,868.70000	4.86870	6,021,380	9.79	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			6,645.84000	6.64584	7,806,590	9.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			6,074.85000	6.07485	7,204,100	9.64	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Call			85.22000	0.08522	45,320	9.85	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Put			11,488.30000	11.48830	12,790,730	9.85	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			355.23000	0.35523	212,530	9.76	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			7,497.15000	7.49715	8,696,780	9.76	0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Call			468.26000	0.46826	286,680	9.69	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			1,370.93000	1.37093	1,845,680	10.66	0.00	0	9
R213	On	02/02/2023	Bond Future	10.22	Call			474.69000	0.47469	290,960	9.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			6,604.42000	6.60442	7,763,020	9.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			481.05000	0.48105	295,180	9.68	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			6,562.97000	6.56297	7,719,430	9.68	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			563.92000	0.56392	350,840	9.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			625.38000	0.62538	392,660	9.61	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put			5,758.43000	5.75843	6,868,040	9.61	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,057.05000	4.05705	3,189,470	10.66	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			1,082.87000	1.08287	749,220	9.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	04/05/2023	Bond Future	10.73	Put		5,515.75000	5.51575	6,549,700	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,093.61000	1.09361	757,280	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		5,481.18000	5.48118	6,512,450	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,104.43000	1.10443	765,410	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		5,446.71000	5.44671	6,475,290	9.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		3,653.93000	3.65393	4,454,230	9.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		2,480.32000	2.48032	1,891,280	9.34	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		3,697.67000	3.69767	4,504,160	9.34	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		2,500.13000	2.50013	1,908,000	9.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		3,675.58000	3.67558	4,478,980	9.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		2,520.34000	2.52034	1,925,110	9.35	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	37,57
R214	On	04/08/2022	Bond Future			12.01175	62.25036	11.80684	63.27040	13.50	9,399,804.36	151	84,58
R214	On	03/11/2022	Bond Future			12.18560	59.90785	11.97269	60.94430	15.17	0.00	0	4
R214	On	02/02/2023	Bond Future			12.35064	60.93231	12.12933	61.98702	14.96	0.00	0	2,80
R214	On	04/05/2023	Bond Future			12.49751	58.76354	12.26789	59.83815	15.41	0.00	0	
R214	On	03/08/2023	Bond Future			12.63010	59.94547	12.39189	61.04205	14.62	0.00	0	
Total R214 Future											9,399,804.36	151	87,40
R214	On	04/08/2022	Bond Future	10.97	Call		6.50000	0.00650	0,850	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,474.47000	4.47447	5,488,860	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		7.00000	0.00700	0,930	11.93	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,418.56000	4.41856	5,432,530	11.93	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		7.53000	0.00753	1,010	11.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,362.74000	4.36274	5,376,260	11.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		770.67000	0.77067	517,510	14.10	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,920.60000	3.92060	4,703,890	14.10	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		741.59000	0.74159	495,800	14.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,998.72000	3.99872	4,789,380	14.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		756.04000	0.75604	506,570	14.08	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		3,959.54000	3.95954	4,746,520	14.08	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		6,203.95000	6.20395	7,046,930	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		777.01000	0.77701	562,890	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		6,159.17000	6.15917	6,999,760	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		755.76000	0.75576	546,390	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		6,248.90000	6.24890	7,094,240	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		766.33000	0.76633	554,600	13.70	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,445.81000	1.44581	1,134,280	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		5,967.11000	5.96711	6,730,190	14.44	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/05/2023	Bond Future	11.38	Call			1,461.75000	1.46175	1,147,700	14.45	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			5,929.73000	5.92973	6,690,290	14.45	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			1,429.98000	1.42998	1,120,950	14.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			6,004.67000	6.00467	6,770,250	14.43	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			4,223.42000	4.22342	4,820,160	14.22	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			3,049.98000	3.04998	2,547,750	14.23	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			4,197.93000	4.19793	4,792,280	14.23	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			3,072.78000	3.07278	2,568,170	14.24	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			4,172.57000	4.17257	4,764,540	14.24	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			3,027.24000	3.02724	2,527,400	14.22	0.00	0	
Total R214 Option												0.00	0	
Total For R214											9,399,804.36	151	87,40	
Total for Bond											37,228,072,886.74	468,228	1,581,88	
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	

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

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 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
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	

Contract 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 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/08/2022 GOVI			777.30700	777.30700	789.50100	789.50100				0.00	0	1,05
GOVI On 03/11/2022 GOVI			789.21800	789.21800	801.61000	801.61000				0.00	0	
GOVI On 02/02/2023 GOVI			802.69700	802.69700	815.30800	815.30800				0.00	0	
GOVI On 04/05/2023 GOVI			817.48800	817.48800	830.33700	830.33700				0.00	0	
GOVI On 03/08/2023 GOVI			833.84800	833.84800	846.95900	846.95900				0.00	0	
Total GOVI Future										0.00	0	1,05
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			297,590.00000	29.75900	419,530,000			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			297,690.00000	29.76900	419,630,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			297,790.00000	29.77900	419,730,000			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			188,200.00000	18.82000	312,120,000			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			188,000.00000	18.80000	311,920,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			188,100.00000	18.81000	312,020,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			355,220.00000	35.52200	481,330,000			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			355,320.00000	35.53200	481,430,000			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			355,120.00000	35.51200	481,230,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			225,330.00000	22.53300	353,820,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	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			225,430.00000	22.54300	353,920,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			225,230.00000	22.52300	353,720,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	33,620,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			97,390.00000	9.73900	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	33,720,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			97,290.00000	9.72900	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	33,820,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			97,490.00000	9.74900	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,0€
Total for GOVI												0.00	0	1,0€
AL37	On	04/08/2022	Index Future			798.87200	798.87200	806.97700	806.97700			0.00	0	
AL37	On	03/11/2022	Index Future			811.11300	811.11300	819.35400	819.35400			0.00	0	
AL37	On	02/02/2023	Index Future			824.96600	824.96600	833.35500	833.35500			0.00	0	
AL37	On	04/05/2023	Index Future			840.16800	840.16800	848.71700	848.71700			0.00	0	
AL37	On	03/08/2023	Index Future			856.98100	856.98100	865.70700	865.70700			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/08/2022	Index Future			887.66700	887.66700	901.02400	901.02400			0.00	0	
AL7T	On	03/11/2022	Index Future			901.26800	901.26800	914.84300	914.84300			0.00	0	
AL7T	On	02/02/2023	Index Future			916.66100	916.66100	930.47600	930.47600			0.00	0	
AL7T	On	04/05/2023	Index Future			933.55200	933.55200	947.62800	947.62800			0.00	0	
AL7T	On	03/08/2023	Index Future			952.23500	952.23500	966.59800	966.59800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/08/2022	Index Future			788.56500	788.56500	800.77800	800.77800			0.00	0	13
ALBI	On	03/11/2022	Index Future			800.64800	800.64800	813.05900	813.05900			0.00	0	
ALBI	On	02/02/2023	Index Future			814.32300	814.32300	826.95300	826.95300			0.00	0	
ALBI	On	04/05/2023	Index Future			829.32800	829.32800	842.19700	842.19700			0.00	0	
ALBI	On	03/08/2023	Index Future			845.92500	845.92500	859.05700	859.05700			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	04/08/2022	Index Future			317.72900	317.72900	315.31100	315.31100			0.00	0	70
IGOV	On	03/11/2022	Index Future			322.67600	322.67600	320.22500	320.22500			0.00	0	
IGOV	On	02/02/2023	Index Future			328.26400	328.26400	325.77300	325.77300			0.00	0	
IGOV	On	04/05/2023	Index Future			334.38900	334.38900	331.85400	331.85400			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 03/08/2023 Index Future			341.15500	341.15500	338.57000	338.57000			0.00	0	
Total IGOV Future									0.00	0	72
Total For IGOV									0.00	0	72
Total for Index									0.00	0	86
JIBAR f On 20/07/2022 Jibar Future			5.08500	94.91500	5.08500	94.91500			0.00	0	
JIBAR f On 17/08/2022 Jibar Future			5.72000	94.28000	5.62000	94.38000			0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.97500	94.02500	5.85500	94.14500			0.00	0	
JIBAR f On 19/10/2022 Jibar Future			6.52000	93.48000	6.35000	93.65000			0.00	0	
JIBAR f On 16/11/2022 Jibar Future			6.69000	93.31000	6.47000	93.53000			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			7.23500	92.76500	6.98500	93.01500			0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.83000	92.17000	7.55000	92.45000			0.00	0	
JIBAR f On 21/06/2023 Jibar Future			8.35500	91.64500	8.04500	91.95500			0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.58000	91.42000	8.25500	91.74500			0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.56000	91.44000	8.26000	91.74000			0.00	0	
JIBAR f On 20/03/2024 Jibar Future			8.79500	91.20500	8.46500	91.53500			0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.79500	91.20500	8.48500	91.51500			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 :									37,228,072,886.74	468,228	1,584,11
ABCPI3 On 07/12/2023 Spot Bond			2.29800	323.45185	2.29800	323.37036			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.59820			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.54781			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.49045	9.65000	100.46457			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.34000	84.48748	12.34000	84.45984			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.89867			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.56821				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.39747				0.00	200,000,000	100,000,000
Total ABFN16 SPOT										0.00	200,000,000	100,000,000
Total For ABFN16										0.00	200,000,000	100,000,000
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.29860				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.34162				0.00	120,000,000	200,000,000
Total ABFN22 SPOT										0.00	120,000,000	200,000,000
Total For ABFN22										0.00	120,000,000	200,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.24727				0.00	8,000,000,000	4,000,000,000
Total ABFN23 SPOT										0.00	8,000,000,000	4,000,000,000
Total For ABFN23										0.00	8,000,000,000	4,000,000,000
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.90744				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.15648				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.44411				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.41562				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.74697				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.22731				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.37415				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.39314				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.99441				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.31331				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.59345				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.68972				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.52071				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.15956				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.06209				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.06354				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.06462				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.40584				0.00	0	
Total ABFN46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.95566				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.87865				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.37000				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.94569				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.35368				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.15578				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.94542				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.97628				0.00	100,000,000	100,000,00
Total ABFN54 SPOT										0.00	100,000,000	100,000,00
Total For ABFN54										0.00	100,000,000	100,000,00
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.00205				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.33395				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.34694				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.35376				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.66688				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.14457				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.94448				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.41043				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.38336				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.96000	6.96000	6.96000	154.14169				0.00	0	500,000,00
Total ABKI04 SPOT										0.00	0	500,000,00
Total For ABKI04										0.00	0	500,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	43.72679	100.00000	43.62226				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.69000	2.69000	2.69000	162.16992				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.66000	3.66000	3.66000	214.06859				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.75000	4.75000	4.75000	232.30443				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.27000	8.27000	8.27000	102.62614				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			9.14000	9.14000	9.14000	105.62131				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.80000	102.68256	6.80000	102.66383				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.83000	106.33427	8.83000	106.30931				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.55000	106.40499	9.55000	106.37803				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.24000	105.96285	7.24000	105.94238				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.76500	99.85976	9.76500	99.83389		390,600,000,000,000.00		40,000,000,000	19,820,000,000	
Total ABS7 SPOT								10,600,000,000,000.00		40,000,000,000	19,820,000,000	
Total For ABS7								10,600,000,000,000.00		40,000,000,000	19,820,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.87839	100.00000	14.84564				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.40800	327.31557	1.40800	327.24102				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.01500	12.01500	12.01500	98.36970				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.56385				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.54873				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.47098				0.00	0	
Total ACL185 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 ACL185										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.54757				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.54757				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.56047				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.56047				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20 On 30/01/2023 Spot Bond					0.00000	189.78102				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	192.82170				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21 On 20/12/2023 Spot Bond					0.00000	100.52335				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.06030				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.02570				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.24522				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.99978				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.18285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	104.08397				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.61255				0.00	268,600,000	264,900,000
Total AGT01 SPOT										0.00	268,600,000	264,900,000
Total For AGT01										0.00	268,600,000	264,900,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.65938				0.00	25,700,000	21,300,000
Total AGT02 SPOT										0.00	25,700,000	21,300,000
Total For AGT02										0.00	25,700,000	21,300,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.37717				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.02956				0.00	0	1,780,000,000
Total AGT04 SPOT										0.00	0	1,780,000,000
Total For AGT04										0.00	0	1,780,000,000
AH2A1 On 18/07/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	99.99976				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.44000	94.43453	9.44000	94.41086				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	99.99971				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	99.99955				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	99.99932				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2O On 18/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.00050				0.00	68,300,000	20,100,000
Total AHF5A2 SPOT										0.00	68,300,000	20,100,000
Total For AHF5A2										0.00	68,300,000	20,100,000
AHF5A On 21/08/2023 Spot Bond			8.80500	105.09333	8.80500	105.06831			17,713,934,220,000.00	2,011,804,000	1,005,902,000	
Total AHF5A3 SPOT									17,713,934,220,000.00	2,011,804,000	1,005,902,000	
Total For AHF5A3									17,713,934,220,000.00	2,011,804,000	1,005,902,000	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.94711				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.04626				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.10724				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.94093				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.98612				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.38153				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.04615				0.00	180,000,000	90,000,000
Total AHF6B1 SPOT										0.00	180,000,000	90,000,000
Total For AHF6B1										0.00	180,000,000	90,000,000
AHF6C On 21/08/2024 Spot Bond					0.00000	101.10712				0.00	180,000,000	90,000,000
Total AHF6C1 SPOT										0.00	180,000,000	90,000,000
Total For AHF6C1										0.00	180,000,000	90,000,000
AHF6D On 21/08/2024 Spot Bond					0.00000	101.53323				0.00	180,000,000	90,000,000
Total AHF6D1 SPOT										0.00	180,000,000	90,000,000

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 AHF6D1										0.00	180,000,000	90,000,000
AHF7A On 21/08/2025 Spot Bond					0.00000	101.11937				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.20000				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.07664				0.00	180,000,000	90,000,000
Total AHF7B1 SPOT										0.00	180,000,000	90,000,000
Total For AHF7B1										0.00	180,000,000	90,000,000
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.05377				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.13759				0.00	180,000,000	90,000,000
Total AHF7C1 SPOT										0.00	180,000,000	90,000,000
Total For AHF7C1										0.00	180,000,000	90,000,000
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.10864				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.10725				0.00	180,000,000	90,000,000
Total AHF7D1 SPOT										0.00	180,000,000	90,000,000
Total For AHF7D1										0.00	180,000,000	90,000,000
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.57881				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.96000	104.53117	8.96000	104.50614				0.00	0	2,708,000,000
Total AIR02 SPOT										0.00	0	2,708,000,000
Total For AIR02										0.00	0	2,708,000,000
AIR04 On 29/05/2024 Spot Bond			9.40700	100.99823	9.40700	100.97300				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			13.18000	86.07226	13.18000	86.04241				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.84000	191.49060	5.84000	191.42421				0.00	0	405,000,000

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 AIRL01 SPOT										0.00	0	405,000,00
Total For AIRL01										0.00	0	405,000,00
APF06 On 24/08/2022 Spot Bond					0.00000	101.09877				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.39642				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.87114				0.00	0	100,000,00
Total APF09 SPOT										0.00	0	100,000,00
Total For APF09										0.00	0	100,000,00
APF10 On 11/09/2022 Spot Bond					0.00000	100.64187				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.58309				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.16287				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.45018				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.10000	246.82312	5.10000	246.74239				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.71000	213.07075	5.71000	212.99759				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.53000	204.71866	4.53000	204.65482				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.13000	115.16946	5.13000	115.13152				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20 On 24/08/2025 Spot Bond					0.00000	104.80348				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.90719				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.59839				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.48595				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.07955				0.00	333,400,000	90,000,00
Total ASN278 SPOT										0.00	333,400,000	90,000,00
Total For ASN278										0.00	333,400,000	90,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	101.12173				0.00	208,900,000	56,500,00
Total ASN279 SPOT										0.00	208,900,000	56,500,00
Total For ASN279										0.00	208,900,000	56,500,00
ASN28 On 21/08/2023 Spot Bond					0.00000	101.04321				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.66800				0.00	0	2,000,00
Total ASN286 SPOT										0.00	0	2,000,00
Total For ASN286										0.00	0	2,000,00
ASN29 On 26/09/2023 Spot Bond					0.00000	100.39179				0.00	112,700,000	32,500,00
Total ASN291 SPOT										0.00	112,700,000	32,500,00
Total For ASN291										0.00	112,700,000	32,500,00
ASN30 On 20/12/2023 Spot Bond					0.00000	100.51880				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.28934				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.40500	4.40500	4.40500	112.39952				0.00	0	
Total ASN318 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 ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.26500	5.26500	5.26500	102.24719				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.65017				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.72991				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN332 On 09/05/2024 Spot Bond					0.00000	101.22671				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.97198				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.24000	113.64850	5.24000	113.61074				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.52632				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.48464				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.67684				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.50738				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.50738				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.91213				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.78573				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.67239				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	101.16521				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 06/11/2023 Spot Bond					0.00000	102.50486				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2023 Spot Bond					0.00000	100.59990				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	100.59990				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.86547				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.87143				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	101.02207				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.55634				0.00	325,800,000	87,700,000
Total ASN399 SPOT										0.00	325,800,000	87,700,000
Total For ASN399										0.00	325,800,000	87,700,000
ASN399 On 20/12/2024 Spot Bond					0.00000	100.49975				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41: On 20/12/2024 Spot Bond					0.00000	100.57546				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.74842				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	103.92467				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.43906				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.45086				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.59039				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.01857				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.84705				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.00007				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	104.35287				0.00	0	
Total ASN469 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 ASN469									0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.12219			0.00	0	
Total ASN470 SPOT									0.00	0	
Total For ASN470									0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.22125			0.00	0	
Total ASN471 SPOT									0.00	0	
Total For ASN471									0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.41261			0.00	0	
Total ASN472 SPOT									0.00	0	
Total For ASN472									0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.20985			0.00	0	
Total ASN479 SPOT									0.00	0	
Total For ASN479									0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.72329			0.00	0	
Total ASN480 SPOT									0.00	0	
Total For ASN480									0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	110.41100			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	104.01887			0.00	0	
Total ASN486 SPOT									0.00	0	
Total For ASN486									0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.15724			0.00	0	
Total ASN489 SPOT									0.00	0	
Total For ASN489									0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.55436			0.00	0	
Total ASN497 SPOT									0.00	0	
Total For ASN497									0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.55436			0.00	0	
Total ASN498 SPOT									0.00	0	
Total For ASN498									0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.50867			0.00	0	
Total ASN507 SPOT									0.00	0	
Total For ASN507									0.00	0	
ASN50 On 21/12/2026 Spot Bond			10.83500	94.35674	10.83500	94.32954		108,350,000,000.00	10,000,000	8,200,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN508 SPOT										108,350,000,000.00	10,000,000	8,200,000
Total For ASN508										108,350,000,000.00	10,000,000	8,200,000
ASN508 On 21/12/2026 Spot Bond			10.01500	94.18224	10.01500	94.15710				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			10.56500	92.99082	10.56500	92.96466				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.56500	92.99082	10.56500	92.96466				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	104.23814	9.10000	104.21223				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	105.14943	11.05000	105.11820				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	105.12617	11.00000	105.09508				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	104.89355	10.50000	104.86391				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	104.89355	10.50000	104.86391				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.28857				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	101.29543				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	101.18299				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/07/2023 Spot Bond			10.60000	104.94009	10.60000	104.91014				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.49892	10.47000	104.85004				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.91682	10.55000	104.88703				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.96074				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	99.86687				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.78605				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.41569				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.48468				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.72810				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.78807				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.27749				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	104.29790	9.22000	104.27193				0.00	0	
Total ASN595 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 ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.12811				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.05322				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	99.93493				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	99.87338				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	101.09093				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	100.31150				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	101.55490				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	100.44610				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	101.44683				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613 On 21/12/2026 Spot Bond					0.00000	100.51353				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614 On 28/02/2024 Spot Bond					0.00000	101.21912				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/05/2023 Spot Bond					0.00000	101.49369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.48944				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	101.11331				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63 On 02/04/2026 Spot Bond					0.00000	100.27458				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63 On 20/06/2024 Spot Bond					0.00000	100.56797				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	100.61752				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	100.88531				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	101.58219				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.71773				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.18461				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.39171				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.99740				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 19/08/2025 Spot Bond					0.00000	101.11963				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.28063				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.36977				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.59411				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.61676				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.11660				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.80165				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.38029				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.35218				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.47839				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.69354				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.46438				0.00	0	
Total ASN695 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 ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.54122				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.54500				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.49222				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.25702				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.54738				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.20110				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.39655				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.80446				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.27340				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.29964				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.67506				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.05716				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.82832				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.43063				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.02284				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.39531				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.52231				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.52987				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.49165				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.35766				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.62752				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.59523				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.26884	10.26884	10.26884	101.56415				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN79 On 15/03/2025 Spot Bond					0.00000	100.80462				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	104.62581				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80 On 31/07/2027 Spot Bond					0.00000	101.53416				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80 On 31/01/2027 Spot Bond					0.00000	101.34730				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80 On 31/01/2030 Spot Bond					0.00000	101.34941				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80 On 15/03/2023 Spot Bond					0.00000	100.67319				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80 On 21/12/2026 Spot Bond					0.00000	100.45510				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81 On 06/04/2025 Spot Bond					0.00000	100.26230				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82 On 02/04/2026 Spot Bond					0.00000	100.26928				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.17380				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.18485				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82 On 31/01/2037 Spot Bond					0.00000	102.84879				0.00	0	
Total ASN823 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 ASN823										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.18351				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.21637				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.21584				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.08361				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.07238				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.07238				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	101.79403				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	100.58495				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	99.94673				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	99.94714				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	99.94714				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	99.92528				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	99.69868				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 26/10/2022 Spot Bond					0.00000	99.86465				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN845 On 26/10/2022 Spot Bond					0.00000	99.86357				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN846 On 26/10/2022 Spot Bond					0.00000	99.86029				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	101.58766				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.57673				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.52240				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.53768				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	101.10859				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	99.97984				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 29/10/2025 Spot Bond					0.00000	100.86598				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	99.71374				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.32092				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.71964				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.71964				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.60855				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.62541				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.62541				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.70439				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 15/09/2022 Spot Bond					0.00000	100.54021				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.48071				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 27/09/2022 Spot Bond					0.00000	100.33713				0.00	0	
Total ASN877 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 ASN877										0.00	0	
ASN87 On 20/06/2027 Spot Bond					0.00000	100.41007				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88 On 20/06/2027 Spot Bond					0.00000	100.39193				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88 On 02/05/2023 Spot Bond					0.00000	100.34196				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88 On 09/03/2028 Spot Bond					0.00000	100.10848				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88 On 18/04/2029 Spot Bond					0.00000	100.11280				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88 On 29/06/2028 Spot Bond					0.00000	100.12023				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88 On 15/09/2028 Spot Bond					0.00000	100.11589				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.25366				0.00	300,000,000	150,000,000
Total BAW22 SPOT										0.00	300,000,000	150,000,000
Total For BAW22										0.00	300,000,000	150,000,000
BAW29 On 22/02/2023 Spot Bond					0.00000	101.01554				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.30068				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.72500	99.79354	7.72500	99.77287				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.12576				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.74330				0.00	100,000,000	4,000,000,00
Total BAW36 SPOT										0.00	100,000,000	4,000,000,00
Total For BAW36										0.00	100,000,000	4,000,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	100.10299				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.10636				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.62500	12.62500	12.62500	102.29786				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.48351				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.13073				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.56853				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.03871				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.05408				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.70261				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.45504				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.47925				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.50295				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.63272				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.43213				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.30942				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.62353				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.44405				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.45566				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.44358				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.42683				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.43892				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	100.45596				0.00	0	
Total BAYA96 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 BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.48034				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.47948				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.53958				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.80563				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.55199				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	100.54044				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.64761				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.83023				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.53997				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.53541				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.53958				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.57000	9.57000	9.57000	95.69403				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.44219				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.04764				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.75905				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.08813				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.67587				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	99.36434				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.75766				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	96.11624				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.03005				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			8.95000	104.72377	8.95000	104.69838			143,200,000,000.00		16,000,000	8,000,000
Total BGL07 SPOT									143,200,000,000.00		16,000,000	8,000,000
Total For BGL07									143,200,000,000.00		16,000,000	8,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL08 On 03/09/2022 Spot Bond					0.00000	101.02820				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.88259				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.77313				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.66812				0.00	0	2,570,000,00
Total BGL19 SPOT										0.00	0	2,570,000,00
Total For BGL19										0.00	0	2,570,000,00
BGT01 On 12/09/2022 Spot Bond					0.00000	101.60060				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.42442				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.70000	104.02285	7.70000	104.00150				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.91984				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.80371				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.24845				0.00	100,000,000	3,900,000,00
Total BID15 SPOT										0.00	100,000,000	3,900,000,00
Total For BID15										0.00	100,000,000	3,900,000,00
BID16 On 24/06/2025 Spot Bond					0.00000	100.38283				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.39517				0.00	0	
Total BID17 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 BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.55445				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.12705				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.66400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	85.16300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	56.49700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	41.19700				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	100.88360				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.53382				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 29/08/2022 Spot Bond					0.00000	100.53329				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.26571				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	101.01241				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.72436				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	101.15677				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2(On 16/07/2023 Spot Bond					0.00000	100.46706				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2(On 03/08/2022 Spot Bond					0.00000	101.29693				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	100.28408				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2022 Spot Bond					0.00000	101.18846				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	101.22999				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3(On 24/08/2022 Spot Bond					0.00000	100.89647				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3(On 24/08/2024 Spot Bond					0.00000	101.16626				0.00	100,000,000	100,000,000
Total BPPF32 SPOT										0.00	100,000,000	100,000,000
Total For BPPF32										0.00	100,000,000	100,000,000
BPPF3(On 03/11/2022 Spot Bond					0.00000	101.09501				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.35450				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.40188				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.04803				0.00	100,000,000	100,000,00
Total CBL29 SPOT										0.00	100,000,000	100,000,00
Total For CBL29										0.00	100,000,000	100,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	101.14840				0.00	0	100,000,00
Total CBL30 SPOT										0.00	0	100,000,00
Total For CBL30										0.00	0	100,000,00
CCT01 On 23/06/2023 Spot Bond			9.06500	103.93284	9.06500	103.90767				0.00	0	70,000,00
Total CCT01 SPOT										0.00	0	70,000,00
Total For CCT01										0.00	0	70,000,00
CCT02 On 12/06/2024 Spot Bond			9.36500	104.98568	9.36500	104.95943				0.00	0	1,310,000,00
Total CCT02 SPOT										0.00	0	1,310,000,00
Total For CCT02										0.00	0	1,310,000,00
CCT03 On 15/03/2025 Spot Bond			9.91500	106.63935	9.91500	106.61131				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.33500	11.33500	11.33500	97.39642				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.83196				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.17226				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.24511				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.83059				0.00	0	
Total CGR50 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 CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.82102				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.43979				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.75333	4.77000	104.13400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.02300				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.48465				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.71500	106.24106	8.71500	106.21643				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	110.75164	8.70700	108.09900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.66269				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	99.84443				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.90000				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	102.79641	10.98000	102.76655				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	106.13500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	114.97736	6.50000	105.55500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	101.22900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.51878				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.12250				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.11391				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.39000	151.99931	5.39000	151.94819				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.83000	150.41050	5.83000	150.35813				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.20918				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN488 On 28/07/2022 Spot Bond			7.96000	99.80411	7.96000	99.78240				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.02191				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN496 On 04/09/2024 Spot Bond			8.36000	107.00034	8.36000	106.97653				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.39637				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.14243				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.14888				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.73184				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.00062				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.66414				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.23255				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.36072				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.34439	9.96000	103.31663				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.12036	10.01000	102.09314				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.08980				0.00	0	
Total CLN518 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 CLN518										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.64666				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52 On 27/02/2023 Spot Bond					0.00000	100.95076				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52 On 09/09/2022 Spot Bond			9.20000	103.24676	9.20000	103.22108				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52 On 24/04/2023 Spot Bond					0.00000	100.21507				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52 On 26/04/2023 Spot Bond					0.00000	100.03782				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52 On 21/02/2024 Spot Bond					0.00000	101.92912				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52 On 25/11/2022 Spot Bond					0.00000	101.15955				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.64666				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.55675				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	99.99989				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			10.79500	98.91313	10.79500	98.88487				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.41239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	99.87335				0.00	0	1,840,000.00
Total CLN537 SPOT										0.00	0	1,840,000.00
Total For CLN537										0.00	0	1,840,000.00
CLN540 On 17/01/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	140.85900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.39641				0.00	973,000,000	486,500.00
Total CLN545 SPOT										0.00	973,000,000	486,500.00
Total For CLN545										0.00	973,000,000	486,500.00
CLN546 On 21/08/2026 Spot Bond			10.26500	103.27573	10.26500	103.24718				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			10.31500	102.47052	10.31500	102.44252				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.40500	101.17502	10.40500	101.14714				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	302.65055				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	101.14988				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN557 On 12/11/2023 Spot Bond					0.00000	101.14562				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.05059				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	99.99989				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	127.70300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.21142				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	101.71258	10.19000	101.73793				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.26500	101.55896	10.26500	101.53134				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.52036				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.11129				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.59243				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.79296				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.14651				0.00	0	
Total CLN568 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			10.49500	100.40321	10.49500	100.37531				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	101.20044				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	101.15207				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.61323				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	100.60201				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	99.99968				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	100.28024				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	101.19191				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.66921				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	99.99989				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	100.88952				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	103.10676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.46184				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.51590				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.68821				0.00	1,756,000,000	878,000,000
Total CLN590 SPOT										0.00	1,756,000,000	878,000,000
Total For CLN590										0.00	1,756,000,000	878,000,000
CLN590 On 05/12/2026 Spot Bond					0.00000	102.40615				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.81000	153.99325	3.81000	124.33418				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.22525				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.51423				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.03564				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	101.34759				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.26701				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.65741				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60(On 18/06/2024 Spot Bond					0.00000	100.51590				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.51590				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.20200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.92924				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	101.17977				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	101.09094				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	102.86969				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.03844				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	102.01107	9.32000	101.98569				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	99.88272				0.00	0	
Total CLN610 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 CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.93298				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.75669				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.00803				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.14335				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.31269				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	92.59800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.28694				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.74888				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.92101				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.32547				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.37610				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.47549				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.92000	104.88432	7.92000	104.86181				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.17353				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	101.51348				0.00	1,340,000,000	670,000,000
Total CLN627 SPOT										0.00	1,340,000,000	670,000,000
Total For CLN627										0.00	1,340,000,000	670,000,000
CLN627 On 31/07/2034 Spot Bond			13.21500	60.72494	13.21500	80.71001				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.05525				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.96500	100.16885	10.96500	100.13931				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.16863				0.00	3,840,000,000	1,920,000,000
Total CLN631 SPOT										0.00	3,840,000,000	1,920,000,000
Total For CLN631										0.00	3,840,000,000	1,920,000,000
CLN631 On 21/11/2022 Spot Bond					0.00000	101.01220				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.16739				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.20720				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN635 On 19/08/2025 Spot Bond					0.00000	103.85297				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.00035				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.16373				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.40195				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.26168				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.00493				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.50750				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.62916				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.50826				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.29526				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.88021				0.00	0	
Total CLN649 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 CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.16373				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.95118				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.16373				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	95.07800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.61335				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.42073				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.03816				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	98.82700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 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	
CLN66 On 20/12/2024 Spot Bond					0.00000	105.60100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	134.08400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.14328				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.22501				0.00	0	2,390,000,00
Total CLN666 SPOT										0.00	0	2,390,000,00
Total For CLN666										0.00	0	2,390,000,00
CLN666 On 19/08/2025 Spot Bond					0.00000	101.37915				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.08409				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.95209				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.00870				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.27800				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.60500	154.88535	4.60500	125.83152				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.60500	154.88535	4.60500	125.83233				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.30248				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.36774				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN679 On 21/12/2026 Spot Bond					0.00000	100.49893				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.04805				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.36775				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.70661				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.48009				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.49179				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.37584				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.57187				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.57165				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.50988				0.00	6,760,000,000	3,380,000,000
Total CLN690 SPOT										0.00	6,760,000,000	3,380,000,000
Total For CLN690										0.00	6,760,000,000	3,380,000,000
CLN691 On 26/09/2023 Spot Bond					0.00000	100.47971				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.51007				0.00	0	
Total CLN692 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 CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.40877				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	87.87237				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	86.35342				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.30171				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.81071				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.04465				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.01151				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.52328				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.43733				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.40036				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.62765				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.49951				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	84.80548				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	85.04885				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.54854				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.00854				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.50243				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.50243				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.50243				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.84273				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.57540				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.83840				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	83.16126				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN722 On 01/06/2026 Spot Bond					0.00000	100.77501				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.87256				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.46667				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.46667				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.46667				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.47397				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.47397				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.47397				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.37579				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.41601				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	88.05589				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.58490				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	97.02950				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.00891				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.59075				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	101.65700				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.71207				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.14740				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.41057				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.28263				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	95.90100				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.74642				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.06511				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.51001				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.51339				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.62290				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.30351				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 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	
CLN753 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	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.42741				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.67297				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.81524				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76{ On 20/06/2026 Spot Bond					0.00000	100.79308				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76{ On 22/04/2026 Spot Bond					0.00000	99.87832				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76{ 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	
CLN76{ On 12/02/2025 Spot Bond					0.00000	101.20328				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76{ On 21/07/2027 Spot Bond					0.00000	99.90962				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76{ On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	95.41141				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76{ On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.42741				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76{ 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	
CLN76{ On 23/09/2026 Spot Bond					0.00000	100.50604				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76{ On 23/09/2026 Spot Bond					0.00000	103.64830				0.00	0	
Total CLN769 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 CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	94.50706				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.64656				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.76661				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.00328				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.56854				0.00	0	5,740,000,00
Total CLN774 SPOT										0.00	0	5,740,000,00
Total For CLN774										0.00	0	5,740,000,00
CLN775 On 15/09/2028 Spot Bond			6.78000	6.78000	6.78000	120.63863				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.95778				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	101.14001				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.31617				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.32655				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	104.36334				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.52373				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.37844				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.40128				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.38314				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.45144				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.38314				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.20638				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.07006				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.52388				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	97.73300				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.52388				0.00	0	52,000,00
Total CLN792 SPOT										0.00	0	52,000,00
Total For CLN792										0.00	0	52,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN793 On 05/09/2022 Spot Bond					0.00000	96.12353				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.52388				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	101.52388				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.38320				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.52388				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	101.52403				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.53397				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.53397				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.02935				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	89.16035				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.33277				0.00	0	
Total CLN804 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 CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	99.84713				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.54448				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.03601				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.39920				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.46972				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			9.57000	95.71847	9.57000	95.69403				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.47324				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	99.93878				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	100.42908				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	100.33352				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.33352				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	101.52388				0.00	0	190,000.00

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 CLN815 SPOT										0.00	0	190,000,00
Total For CLN815										0.00	0	190,000,00
CLN815 On 31/07/2025 Spot Bond					0.00000	101.52411				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.54448				0.00	0	52,000,00
Total CLN817 SPOT										0.00	0	52,000,00
Total For CLN817										0.00	0	52,000,00
CLN817 On 31/01/2030 Spot Bond					0.00000	101.31620				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.66326				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.48969				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.38320				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.27678				0.00	0	51,000,00
Total CLN824 SPOT										0.00	0	51,000,00
Total For CLN824										0.00	0	51,000,00
CLN824 On 31/07/2025 Spot Bond					0.00000	101.27678				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.27645				0.00	0	51,000,00
Total CLN826 SPOT										0.00	0	51,000,00
Total For CLN826										0.00	0	51,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN827 On 31/07/2025 Spot Bond					0.00000	101.17079				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	90.10357				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	101.04121				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	101.57745				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	100.74712				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	100.84825				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	101.79208				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	100.74971				0.00	0	52,000,00
Total CLN834 SPOT										0.00	0	52,000,00
Total For CLN834										0.00	0	52,000,00
CLN835 On 31/08/2026 Spot Bond					0.00000	100.74986				0.00	0	52,000,00
Total CLN835 SPOT										0.00	0	52,000,00
Total For CLN835										0.00	0	52,000,00
CLN836 On 31/08/2027 Spot Bond					0.00000	100.74987				0.00	0	52,000,00
Total CLN836 SPOT										0.00	0	52,000,00
Total For CLN836										0.00	0	52,000,00
CLN837 On 31/08/2029 Spot Bond					0.00000	100.74977				0.00	0	52,000,00
Total CLN837 SPOT										0.00	0	52,000,00
Total For CLN837										0.00	0	52,000,00
CLN838 On 31/03/2027 Spot Bond					0.00000	100.70445				0.00	0	
Total CLN838 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 CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.51710				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.35619				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.94796				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	99.94878				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	100.44569				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.37824				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.36680				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.42435				0.00	0	58,000,00
Total CLN847 SPOT										0.00	0	58,000,00
Total For CLN847										0.00	0	58,000,00
CLN848 On 31/03/2027 Spot Bond					0.00000	100.42435				0.00	0	58,000,00
Total CLN848 SPOT										0.00	0	58,000,00
Total For CLN848										0.00	0	58,000,00
CLN849 On 31/03/2029 Spot Bond					0.00000	100.42400				0.00	0	58,000,00
Total CLN849 SPOT										0.00	0	58,000,00
Total For CLN849										0.00	0	58,000,00
CLN850 On 31/07/2025 Spot Bond					0.00000	100.48366				0.00	0	52,000,00

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 CLN850 SPOT										0.00	0	52,000,00
Total For CLN850										0.00	0	52,000,00
CLN85 On 27/09/2028 Spot Bond					0.00000	100.44605				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	100.25907				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85 On 20/06/2027 Spot Bond					0.00000	100.25703				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	100.14760				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	100.15098				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85 On 23/09/2026 Spot Bond					0.00000	100.14670				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85 On 06/08/2023 Spot Bond					0.00000	100.26777				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85 On 28/02/2024 Spot Bond			100.00000	36.66806	100.00000	36.58735				0.00	0	3,500,000,00
Total CLN858 SPOT										0.00	0	3,500,000,00
Total For CLN858										0.00	0	3,500,000,00
CLN85 On 31/07/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,00	
Total CLN859 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,00	
Total For CLN859									10,000,000,000,000.00	50,000,000,000	50,000,000,00	
COJ05 On 05/06/2023 Spot Bond			9.33000	103.81754	9.33000	103.79168				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.53500	100.57797	11.53500	100.54715				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJG0 On 09/06/2024 Spot Bond			10.42000	100.68814	10.42000	100.66020				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			8.79500	102.85111	8.79500	102.82693				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.32500	90.72085	13.32500	90.68888				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.91500	90.94137	11.91500	90.91262				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			11.16000	11.16000	11.16000	99.98394				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.80963				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.60914				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.98670				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.00179				0.00	0	100,000,00
Total DSY02 SPOT										0.00	0	100,000,00
Total For DSY02										0.00	0	100,000,00
DSY03 On 21/11/2024 Spot Bond			10.66500	10.66500	10.66500	101.20412				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.96466				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.32384				0.00	0	
Total DSY05 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 DSY05									0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.49001			0.00	0	
Total DSY06 SPOT									0.00	0	
Total For DSY06									0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.49511			0.00	0	
Total DSY07 SPOT									0.00	0	
Total For DSY07									0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.30754			0.00	0	
Total DTF001 SPOT									0.00	0	
Total For DTF001									0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.31658			0.00	0	
Total DTF002 SPOT									0.00	0	
Total For DTF002									0.00	0	
DV23 On 27/02/2023 Spot Bond			8.21000	104.94605	8.21000	104.92272			0.00	0	
Total DV23 SPOT									0.00	0	
Total For DV23									0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	68.72566	100.00000	68.57188			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	68.72566	100.00000	68.57188			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			8.86000	105.22859	8.86000	105.20339			0.00	0	870,000,00
Total DV24 SPOT									0.00	0	870,000,00
Total For DV24									0.00	0	870,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	104.02603	9.69000	103.99884			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.02603	9.69000	103.99884			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.86500	99.24522	10.86500	99.21622			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			12.10000	95.29084	12.10000	95.25991			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	104.19569	10.10000	104.16733			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.19569	10.10000	104.16733			0.00	0	
Total DV29/R213 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 DV29/R213										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	100.87559				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22I On 24/10/2022 Spot Bond					0.00000	99.91911				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.84338				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.28847				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.82451				0.00	0	2,000,000,00
Total DVF26 SPOT										0.00	0	2,000,000,00
Total For DVF26										0.00	0	2,000,000,00
DVF27 On 02/04/2029 Spot Bond					0.00000	98.95969				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.63515				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	99.55769				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.16954				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.16056				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.39723				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.22066				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.68553				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.00771				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.66663				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.68884				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.27000	105.96172	8.27000	105.93839				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.36000	114.60931	5.36000	114.57113				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.13000	102.33120	5.13000	102.29751				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	144.02338	2.25000	143.98720				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.94000	147.28438	4.94000	147.23695				0.00	0	5,598,800,00
Total EL28 SPOT										0.00	0	5,598,800,00
Total For EL28										0.00	0	5,598,800,00
EL29 On 19/11/2029 Spot Bond			3.81200	142.44984	3.81200	142.40825				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.04000	126.16478	5.04000	127.88925				0.00	0	1,342,600,00
Total EL30 SPOT										0.00	0	1,342,600,00
Total For EL30										0.00	0	1,342,600,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL31 On 02/06/2031 Spot Bond			5.18000	115.81030	5.18000	115.77217				0.00	0	608,000,00
Total EL31 SPOT										0.00	0	608,000,00
Total For EL31										0.00	0	608,000,00
EL36 On 31/01/2036 Spot Bond			5.10000	104.66405	5.10000	104.62967				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	144.02338	2.25000	143.98720				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	160.24121				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	157.64842				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	122.32365				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	121.44152				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	118.62431				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	110.25634				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	106.23225				0.00	0	
Total ELN013 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 ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	107.94327				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	89.29981				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	91.92573				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	95.97863				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	98.67061				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	101.04494				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.97500	100.57332	10.97500	100.54412				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.00000	13.00000	13.00000	92.43448				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.05000	13.05000	13.05000	96.43155				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			11.06500	11.06500	11.06500	99.49000				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.06500	11.06500	11.06500	98.96955				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.00000	13.00000	13.00000	68.51919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.28000	12.28000	12.28000	96.00706				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			13.00000	13.00000	13.00000	89.50092				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.28561				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.71215				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.62659				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.70460				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	101.13496				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.86621				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.92631				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	100.75097				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02 On 14/03/2025 Spot Bond					0.00000	100.60984				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC51 On 10/11/2022 Spot Bond					0.00000	101.07890				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.56844				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.33221				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.29071				0.00	0	19,400,000.00
Total EQT004 SPOT										0.00	0	19,400,000.00
Total For EQT004										0.00	0	19,400,000.00
EQT00 On 10/09/2023 Spot Bond					0.00000	101.98713				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	101.28538				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.45288				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.18050				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	101.07746				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	101.43153				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	101.05450				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.10535				0.00	0	
Total ERS3B9 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 ERS3B9									0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.07983			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.13069			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.14423			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.01877			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.08010			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.02073			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.07157			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.57000	101.04617	7.57000	101.02543			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	99.83840	10.00000	99.81149			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			10.06500	95.58129	10.06500	95.55564		201,300,000,000.00		20,000,000	2,520,000,00
Total ES26 SPOT								201,300,000,000.00		20,000,000	2,520,000,00
Total For ES26								201,300,000,000.00		20,000,000	2,520,000,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.29810	7.85000	102.27658			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.77500	71.62151	12.52500	72.74333		127,750,000,000.00		10,000,000	890,000,00

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 ES33 SPOT										127,750,000,000.00	10,000,000	890,000,000
Total For ES33										127,750,000,000.00	10,000,000	890,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	102.55300	7.50000	102.53248				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			13.11500	69.60842	12.91000	70.63792				0.00	0	1,000,000,000
Total ES42 SPOT										0.00	0	1,000,000,000
Total For ES42										0.00	0	1,000,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	101.95205	8.50000	101.92887				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.93429				0.00	98,600,000	27,300,000
Total EXX05 SPOT										0.00	98,600,000	27,300,000
Total For EXX05										0.00	98,600,000	27,300,000
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.13988				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.05419				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.08754				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.07087				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.35799				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.04945				0.00	0	250,000,00
Total FIFB19 SPOT										0.00	0	250,000,00
Total For FIFB19										0.00	0	250,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.28081				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.36162				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.01525				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.07633				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.09161				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.02002				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.22207				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.28576				0.00	14,000,000	340,000,00
Total FRB24 SPOT										0.00	14,000,000	340,000,00
Total For FRB24										0.00	14,000,000	340,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.89769				0.00	114,600,000	1,732,100,00
Total FRB25 SPOT										0.00	114,600,000	1,732,100,00
Total For FRB25										0.00	114,600,000	1,732,100,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.67157				0.00	2,000,000,000	1,000,000,00
Total FRB26 SPOT										0.00	2,000,000,000	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB26										0.00	2,000,000,000	1,000,000,000
FRB27 On 03/06/2026 Spot Bond			9.64500	102.98599	9.64500	102.95948				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.29805				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.18346				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.56500	97.64532	9.56500	97.62040			103,302,000,000.00		10,800,000	3,400,000
Total FRB30 SPOT									103,302,000,000.00		10,800,000	3,400,000
Total For FRB30									103,302,000,000.00		10,800,000	3,400,000
FRB31 On 24/11/2026 Spot Bond					0.00000	101.01332				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.90000	325.17182	1.90000	325.09339				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.71500	2.71500	2.71500	162.07147				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.73000	213.35500	3.73000	213.29305				0.00	0	31,000,000
Total FRBI28 SPOT										0.00	0	31,000,000
Total For FRBI28										0.00	0	31,000,000
FRBI29 On 31/03/2029 Spot Bond			4.35000	4.35000	4.35000	112.77831				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.04500	5.04500	5.04500	226.15707				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.35000	96.61064	5.35000	96.57842				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.18000	98.73144	5.18000	98.69902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			8.82000	8.82000	8.82000	82.35416				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			8.89000	8.89000	8.89000	81.42600				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.99000	3.99000	3.99000	157.14650				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.37743				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.41152				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.62157				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	104.46731				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.00805				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(On 20/12/2023 Spot Bond					0.00000	100.56804				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	119.76807				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	101.51721				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.52216				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	117.59936				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.50516				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.08821				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.10540				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.95473				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.69871				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.97911				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.04915				0.00	0	
Total FRC303 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 FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	102.12036				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.89025				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.08202				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.49601				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.55882				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.60579				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	95.79199				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.64680				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.42981				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.55276				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.60551				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.72401				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.56389				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.25186				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.89587				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.29971				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.91964				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.17861				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.05039				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.31173				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	103.10673				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.02782				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.36712				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 20/12/2024 Spot Bond					0.00000	100.70235				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.49528				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.05357				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.64461				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.92190				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.92330				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.57095				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	101.39420				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.95799				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.90348				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.79908				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.65385				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.58412				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.60034				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	101.33966				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.60632				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.46048				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	100.32515				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.25889				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.62920				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.98142				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.78422				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.01789				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.29554				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	101.29915				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.63880				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	101.63191				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	101.33232				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.81870				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.71817				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.71447				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.51252				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.55822				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.57152				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38 On 15/02/2025 Spot Bond					0.00000	100.98473				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.98473				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.98332				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.98332				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	100.74657				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	101.60926				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.69396				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	101.34428				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	102.62100				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.32567				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.44948				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	101.60923				0.00	0	
Total FRC395 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 FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	99.94545				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.40407				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	99.94155				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	99.93637				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC399 On 19/01/2027 Spot Bond					0.00000	99.97834				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	99.97173				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.77145				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	101.60427				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	102.06850				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	99.91292				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.28246				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.04001				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.61919				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	103.50987				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.91191				0.00	0	52,000,00
Total FRC410 SPOT										0.00	0	52,000,00
Total For FRC410										0.00	0	52,000,00
FRC410 On 30/04/2025 Spot Bond					0.00000	100.80807				0.00	0	52,000,00
Total FRC411 SPOT										0.00	0	52,000,00
Total For FRC411										0.00	0	52,000,00
FRC411 On 31/05/2027 Spot Bond					0.00000	100.81306				0.00	0	52,000,00
Total FRC412 SPOT										0.00	0	52,000,00
Total For FRC412										0.00	0	52,000,00
FRC412 On 30/04/2029 Spot Bond					0.00000	100.84237				0.00	0	52,000,00
Total FRC413 SPOT										0.00	0	52,000,00
Total For FRC413										0.00	0	52,000,00
FRC413 On 31/05/2027 Spot Bond					0.00000	100.73502				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.58044				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	93.74264				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	100.48458				0.00	0	58,000,00
Total FRC417 SPOT										0.00	0	58,000,00
Total For FRC417										0.00	0	58,000,00
FRC417 On 31/05/2027 Spot Bond					0.00000	100.48919				0.00	0	58,000,00
Total FRC418 SPOT										0.00	0	58,000,00
Total For FRC418										0.00	0	58,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC419 On 30/04/2029 Spot Bond					0.00000	100.50053				0.00	0	58,000,00
Total FRC419 SPOT										0.00	0	58,000,00
Total For FRC419										0.00	0	58,000,00
FRC420 On 30/04/2026 Spot Bond					0.00000	100.40337				0.00	0	25,000,00
Total FRC420 SPOT										0.00	0	25,000,00
Total For FRC420										0.00	0	25,000,00
FRC421 On 27/09/2028 Spot Bond					0.00000	100.35600				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.29065				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	100.29065				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total FRC424 SPOT										0.00	0	5,000,000,00
Total For FRC424										0.00	0	5,000,000,00
FRC425 On 31/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total FRC425 SPOT										0.00	0	5,000,000,00
Total For FRC425										0.00	0	5,000,000,00
FRI33 On 28/02/2033 Spot Bond			4.76000	107.12502	4.76000	107.09103				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.98000	117.28312	4.98000	117.24497				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.37787				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.58174				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.50775				0.00	0	
Total FRJ24 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 FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.55602				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.75768				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.90076				0.00	0	2,630,000,00
Total FRJ27 SPOT										0.00	0	2,630,000,00
Total For FRJ27										0.00	0	2,630,000,00
FRJ27S On 20/04/2024 Spot Bond					0.00000	99.96742				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.98933				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.74531				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	99.96659				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.44519				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.46800	4.46800	4.46800	106.12413				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	117.67324				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.95420				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.09000	115.72859	5.09000	115.69060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.05000	226.12823	5.05000	226.05458				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.23000	113.78577	5.23000	113.74798				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.08000	5.08000	5.08000	225.44067				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.54000	158.90902	3.54000	158.86350				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	110.50953	3.70500	110.47739				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.03000	116.57343	5.03000	116.53536				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.20000	223.07847	5.20000	223.00490				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.25000	222.07280	5.25000	221.99927				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.07000	160.72541	3.07000	160.68144				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.28000	221.47201	5.28000	221.39851				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.23000	113.78577	5.23000	113.74798				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS126 On 31/03/2028 Spot Bond			4.34000	206.73286	4.34000	206.66944				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.98000	104.02415	5.98000	103.98751				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.23000	207.90937	4.23000	207.84621				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.29000	207.26667	4.29000	207.20338				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.79000	211.55016	5.79000	211.47708				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			5.93000	104.64248	5.93000	104.60577				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.23000	5.23000	5.23000	113.74798				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.21000	112.22543	5.21000	114.02308				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.10000	209.30972	4.10000	209.24687				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.56000	215.95734	5.56000	215.88404				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.23000	207.90937	4.23000	207.84621				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.23000	207.90937	4.23000	207.84621				0.00	0	
Total FRS143 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 FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.63100	214.45255	3.63100	214.39086				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.84000	157.76275	3.84000	157.71629				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.58000	204.19235	4.58000	204.12840				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.62000	203.77244	4.62000	203.70842				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.81000	157.87692	3.81000	157.83056				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.09500	209.36381	4.09500	209.30095				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.63000	4.63000	4.63000	203.60356				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.83159				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.51212				0.00	296,300,000	81,200,000

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 FRS180 SPOT										0.00	296,300,000	81,200,00
Total For FRS180										0.00	296,300,000	81,200,00
FRS180 On 27/09/2025 Spot Bond					0.00000	100.41219				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	160.69510				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	135.27296				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	177.65712				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	160.16876				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.12924				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.28081				0.00	330,500,000	89,700,00
Total FRS199 SPOT										0.00	330,500,000	89,700,00
Total For FRS199										0.00	330,500,000	89,700,00
FRS199 On 12/08/2025 Spot Bond					0.00000	101.15484				0.00	173,900,000	48,800,00
Total FRS200 SPOT										0.00	173,900,000	48,800,00
Total For FRS200										0.00	173,900,000	48,800,00
FRS200 On 06/08/2025 Spot Bond					0.00000	100.97816				0.00	222,000,000	55,500,00
Total FRS201 SPOT										0.00	222,000,000	55,500,00
Total For FRS201										0.00	222,000,000	55,500,00
FRS201 On 14/10/2025 Spot Bond					0.00000	100.07072				0.00	100,000,000	25,000,00
Total FRS206 SPOT										0.00	100,000,000	25,000,00
Total For FRS206										0.00	100,000,000	25,000,00
FRS206 On 18/11/2024 Spot Bond					0.00000	100.99571				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.45426				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.49528				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	102.26544				0.00	24,500,000,000	24,500,000,000
Total FRS226 SPOT										0.00	24,500,000,000	24,500,000,000
Total For FRS226										0.00	24,500,000,000	24,500,000,000
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.13254				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.13254				0.00	0	
Total FRS230 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 FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 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	
FRS23 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	
FRS23 On 31/03/2032 Spot Bond					0.00000	119.02616				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 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	
FRS23 On 13/10/2023 Spot Bond					0.00000	105.06375				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	103.90731				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.07157				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	70.91555				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.09068				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	98.30213				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	99.97223				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS250 On 22/02/2024 Spot Bond					0.00000	94.00002				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS251 On 02/03/2024 Spot Bond					0.00000	100.77386				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS255 On 23/01/2024 Spot Bond					0.00000	107.37549				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.55820				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS262 On 28/02/2031 Spot Bond					0.00000	101.07830				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS264 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.37727				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS268 On 22/06/2026 Spot Bond					0.00000	108.80903				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS268 On 31/03/2031 Spot Bond					0.00000	100.37977				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	99.21156				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.37776				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.93928				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS276 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	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.46202				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.66127				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.81142				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 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	
FRS282 On 30/09/2024 Spot Bond					0.00000	100.39769				0.00	0	
Total FRS282 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 FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.87500	10.87500	10.87500	96.08155				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.87500	10.87500	10.87500	96.08155				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.42940				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	99.26688				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.18900	12.18900	12.18900	90.90038				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	90.76774				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	87.40717				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	92.05350				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	100.44507				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	99.15523				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	101.08648				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	100.23098				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	100.61523				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 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	
FRS308 On 31/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			450,000,000,000.00	24,500,000,000	24,500,000,000	
Total FRS308 SPOT									50,000,000,000,000.00	24,500,000,000	24,500,000,000	
Total For FRS308									50,000,000,000,000.00	24,500,000,000	24,500,000,000	
FRS309 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS36 On 07/12/2023 Spot Bond			1.61000	1.61000	1.61000	326.35689				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.34000	327.61342	1.34000	327.53939				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.35000	1.35000	1.35000	327.49549				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.25477				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.93000	108.38465	4.93000	108.34956				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.57000	70.02633	4.57000	113.27676				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.96000	2.96000	2.96000	161.11058				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	160.02097				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.41000	2.41000	2.41000	322.88778				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.50000	7.50000	7.50000	103.08399				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.80500	105.24276	8.80500	105.21799				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.81500	102.24782	8.81500	102.22346				0.00	0	3,970,000.00
Total FRX25 SPOT										0.00	0	3,970,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX25										0.00	0	3,970,000,00
FRX26 On 01/10/2026 Spot Bond			9.67500	102.20946	9.67500	102.18307				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			9.68500	105.53745	9.68500	105.51032				0.00	0	840,000,00
Total FRX27 SPOT										0.00	0	840,000,00
Total For FRX27										0.00	0	840,000,00
FRX28 On 26/07/2028 Spot Bond			9.57500	102.25934	9.57500	102.23292				0.00	0	280,000,00
Total FRX28 SPOT										0.00	0	280,000,00
Total For FRX28										0.00	0	280,000,00
FRX30 On 31/01/2030 Spot Bond			10.62000	100.10901	10.62000	100.08040				0.00	0	3,470,000,00
Total FRX30 SPOT										0.00	0	3,470,000,00
Total For FRX30										0.00	0	3,470,000,00
FRX31 On 21/02/2031 Spot Bond			11.11000	95.09716	11.11000	95.06877				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.13000	99.56364	11.13000	99.53418				0.00	0	890,000,00
Total FRX32 SPOT										0.00	0	890,000,00
Total For FRX32										0.00	0	890,000,00
FRX45 On 14/04/2045 Spot Bond			12.16500	70.16663	12.16500	70.14399				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.23082				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.00285				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.96263				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.98995				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.99798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	99.97023				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	99.96863				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	99.96780				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.40081				0.00	0	214,100,00
Total GBL05 SPOT										0.00	0	214,100,00
Total For GBL05										0.00	0	214,100,00
GBL06 On 21/06/2024 Spot Bond					0.00000	100.91752				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.99893				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.13612				0.00	0	120,000,00
Total GH5A21 SPOT										0.00	0	120,000,00
Total For GH5A21										0.00	0	120,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.93259				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.96314				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.28339				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.95000	116.73971	3.95000	116.70513				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT07 On 21/02/2024 Spot Bond					0.00000	102.02890				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			7.83900	105.24793	7.83900	105.22583				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.19821				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.07500	105.50544	8.07500	105.48262				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.00860				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.91622				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.89829				0.00	0	30,000,00
Total GRT24G SPOT										0.00	0	30,000,00
Total For GRT24G										0.00	0	30,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	101.65132				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.36519				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.35702				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.67811				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.44802				0.00	0	
Total GRT30 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 GRT30									0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.83291			0.00	0	
Total GRT31 SPOT									0.00	0	
Total For GRT31									0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.09725			0.00	0	
Total GRT32 SPOT									0.00	0	
Total For GRT32									0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	99.18318			0.00	0	
Total GRT33 SPOT									0.00	0	
Total For GRT33									0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.93370			0.00	0	
Total GRT34 SPOT									0.00	0	
Total For GRT34									0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.41208			0.00	0	69,000,00
Total GRT36 SPOT									0.00	0	69,000,00
Total For GRT36									0.00	0	69,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.31427			0.00	0	
Total GRT38 SPOT									0.00	0	
Total For GRT38									0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.22920			0.00	0	
Total GRT39 SPOT									0.00	0	
Total For GRT39									0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.03280			0.00	0	
Total GRT40 SPOT									0.00	0	
Total For GRT40									0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.77256			0.00	0	
Total GRT41 SPOT									0.00	0	
Total For GRT41									0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.46797			0.00	0	5,100,000,00
Total GRT42 SPOT									0.00	0	5,100,000,00
Total For GRT42									0.00	0	5,100,000,00
GRT45 On 24/06/2023 Spot Bond					0.00000	101.35186			0.00	5,310,000,000	3,540,000,00
Total GRT45 SPOT									0.00	5,310,000,000	3,540,000,00
Total For GRT45									0.00	5,310,000,000	3,540,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	100.58588			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.24174				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.62241				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.65026				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.94883				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.36775				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.66680				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.00866				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.48551				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.30724				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.81640				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.25330				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB09 On 29/03/2025 Spot Bond					0.00000	99.21597				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.74020				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.65882				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.31515				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.31034				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.33214				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.22000	323.78794	2.22000	323.70706				0.00	0	4,654,600,00
Total HWAY23 SPOT										0.00	0	4,654,600,00
Total For HWAY23										0.00	0	4,654,600,00
HWAY2 On 07/12/2024 Spot Bond			2.40000	2.40000	2.40000	332.00656				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.28000	99.23202	11.28000	99.20195				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.91000	79.05446	4.91000	108.41263				0.00	0	5,000,000,00
Total HWAY33 SPOT										0.00	0	5,000,000,00
Total For HWAY33										0.00	0	5,000,000,00
HWAY3 On 31/07/2034 Spot Bond			12.34500	85.17023	12.34500	85.14204				0.00	0	4,040,000,00
Total HWAY34 SPOT										0.00	0	4,040,000,00
Total For HWAY34										0.00	0	4,040,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.51224	100.00000	13.48199				0.00	0	
Total HWAY34/R208 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 HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.37500	84.33759	12.37500	84.30962				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.50932	100.00000	13.47908				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	0.00000				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.30866				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.83962				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.36000	163.51784	2.39000	163.35697			607,246,903,128,000.00	257,308,009,800	618,728,169,90	
Total I2025 SPOT									17,246,903,128,000.00	257,308,009,800	618,728,169,90	
Total For I2025									17,246,903,128,000.00	257,308,009,800	618,728,169,90	
I2029 On 31/03/2029 Spot Bond			3.42500	119.40333	3.48000	118.96579			214,518,197,620,000.00	62,633,050,400	205,586,155,00	
Total I2029 SPOT									14,518,197,620,000.00	62,633,050,400	205,586,155,00	
Total For I2029									14,518,197,620,000.00	62,633,050,400	205,586,155,00	
I2033 On 28/02/2033 Spot Bond			4.18000	113.01364	4.26000	112.14585			410,108,014,536,000.00	98,111,965,200	425,334,057,40	
Total I2033 SPOT									10,108,014,536,000.00	98,111,965,200	425,334,057,40	
Total For I2033									10,108,014,536,000.00	98,111,965,200	425,334,057,40	
I2038 On 31/01/2038 Spot Bond			4.21000	128.89360	4.33000	126.95784			167,204,603,242,000.00	514,775,440,200	359,483,240,00	
Total I2038 SPOT									17,204,603,242,000.00	514,775,440,200	359,483,240,00	
Total For I2038									17,204,603,242,000.00	514,775,440,200	359,483,240,00	
I2046 On 31/03/2046 Spot Bond			4.24000	115.36192	4.35000	113.26934			324,233,979,992,000.00	76,470,278,300	445,612,793,80	
Total I2046 SPOT									14,233,979,992,000.00	76,470,278,300	445,612,793,80	
Total For I2046									14,233,979,992,000.00	76,470,278,300	445,612,793,80	
I2050 On 31/12/2050 Spot Bond			4.21000	117.44113	4.28000	115.90389			233,950,899,008,000.00	55,570,284,800	469,409,758,80	
Total I2050 SPOT									13,950,899,008,000.00	55,570,284,800	469,409,758,80	
Total For I2050									13,950,899,008,000.00	55,570,284,800	469,409,758,80	
IBG01 On 07/02/2025 Spot Bond					0.00000	101.05266				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.09081				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.07000	324.43562	2.07000	324.35587				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.35819				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.13219				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	99.93666				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.10916				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.60855				0.00	7,360,000,000	3,680,000,000
Total IBL133 SPOT										0.00	7,360,000,000	3,680,000,000
Total For IBL133										0.00	7,360,000,000	3,680,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.10187				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.00789				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.31482				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.72434				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL138 On 21/01/2026 Spot Bond					0.00000	99.64998				0.00	119,200,000	29,800,00
Total IBL138 SPOT										0.00	119,200,000	29,800,00
Total For IBL138										0.00	119,200,000	29,800,00
IBL141 On 20/02/2023 Spot Bond					0.00000	100.96987				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.50363				0.00	239,600,000	59,900,00
Total IBL145 SPOT										0.00	239,600,000	59,900,00
Total For IBL145										0.00	239,600,000	59,900,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.26692				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.84010				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.86946				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	100.87768				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.95447				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.23795				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.27901				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.57586				0.00	0	
Total IBL161 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 IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.01555				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.01805				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.17886				0.00	0	500,000,00
Total IBL167 SPOT										0.00	0	500,000,00
Total For IBL167										0.00	0	500,000,00
IBL168 On 18/05/2026 Spot Bond					0.00000	101.02491				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.12202				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.98359				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.88777				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.11828				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.61099				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.62905				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.17242				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	99.96085				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.35076				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.17283				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.15881				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.74766				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.76954				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.02133				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.75574				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.72435				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.61951				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.69293				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.14122				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL208 On 31/01/2025 Spot Bond					0.00000	101.27178				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.95661				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.86318				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.86318				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.86318				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.86318				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.61585				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.50838				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.46089				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.30327				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.32982				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.34925				0.00	0	
Total IBL220 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 IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.11317				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	101.42552				0.00	0	10,000,00
Total IBL222 SPOT										0.00	0	10,000,00
Total For IBL222										0.00	0	10,000,00
IBL223 On 10/05/2027 Spot Bond					0.00000	101.21375				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	101.39596				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.90618				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.84392				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.17835				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.72493				0.00	0	49,000,00
Total IBL228 SPOT										0.00	0	49,000,00
Total For IBL228										0.00	0	49,000,00
IBL229 On 13/06/2025 Spot Bond					0.00000	100.63963				0.00	0	49,000,00
Total IBL229 SPOT										0.00	0	49,000,00
Total For IBL229										0.00	0	49,000,00
IBL230 On 14/06/2027 Spot Bond					0.00000	100.65839				0.00	0	49,000,00
Total IBL230 SPOT										0.00	0	49,000,00
Total For IBL230										0.00	0	49,000,00
IBL231 On 21/06/2025 Spot Bond					0.00000	100.48419				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	100.57578				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.34148				0.00	0	56,000,00
Total IBL233 SPOT										0.00	0	56,000,00
Total For IBL233										0.00	0	56,000,00
IBL234 On 29/06/2027 Spot Bond					0.00000	100.35439				0.00	0	56,000,00
Total IBL234 SPOT										0.00	0	56,000,00
Total For IBL234										0.00	0	56,000,00
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	99.39965				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.26896				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			150,000,000,000,000.00		1,500,000,000	11,500,000,00
Total IBL238 SPOT									50,000,000,000,000.00		1,500,000,000	11,500,000,00
Total For IBL238									50,000,000,000,000.00		1,500,000,000	11,500,000,00
IBL239 On 18/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	
Total IBL239 SPOT									0.00		0	
Total For IBL239									0.00		0	
IBL240 On 18/07/2024 Spot Bond			100.00000	28.05388	100.00000	100.00000			0.00		0	
Total IBL240 SPOT									0.00		0	
Total For IBL240									0.00		0	
IBL60 On 17/02/2024 Spot Bond			8.38000	107.01371	8.38000	106.98944			0.00		0	
Total IBL60 SPOT									0.00		0	
Total For IBL60									0.00		0	
IBL78 On 25/11/2022 Spot Bond			6.75000	102.57056	6.75000	102.55204			0.00		0	
Total IBL78 SPOT									0.00		0	
Total For IBL78									0.00		0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.12491			0.00		0	
Total IBL98 SPOT									0.00		0	
Total For IBL98									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG06 On 24/11/2024 Spot Bond			10.10500	100.29362	10.10500	100.26676				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.60000	100.37466	11.60000	100.28032				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.68500	101.66687	10.68500	101.63796				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.47097				0.00	480,000,000	240,000,00
Total IDCG13 SPOT										0.00	480,000,000	240,000,00
Total For IDCG13										0.00	480,000,000	240,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.44302				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.03717				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.15393				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.29253				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.55780				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.88532				0.00	150,000,000	150,000,00
Total IDCG22 SPOT										0.00	150,000,000	150,000,00
Total For IDCG22										0.00	150,000,000	150,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.78543				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.57877				0.00	0	
Total IDCP07 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 IDCP07									0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.41500	99.45349	9.41500	99.42849			0.00	0	
Total IFC01 SPOT									0.00	0	
Total For IFC01									0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.03426			0.00	0	
Total INLV01 SPOT									0.00	0	
Total For INLV01									0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.60059			0.00	0	
Total INLV05 SPOT									0.00	0	
Total For INLV05									0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.09113			0.00	0	
Total INLV06 SPOT									0.00	0	
Total For INLV06									0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.75296			0.00	0	
Total INLV07 SPOT									0.00	0	
Total For INLV07									0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.99411			0.00	0	
Total INLV08 SPOT									0.00	0	
Total For INLV08									0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.90171			0.00	0	
Total INLV09 SPOT									0.00	0	
Total For INLV09									0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.00913			0.00	0	
Total INLV10 SPOT									0.00	0	
Total For INLV10									0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.48468			0.00	0	
Total INLV11 SPOT									0.00	0	
Total For INLV11									0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.40202			0.00	0	90,000,00
Total INLV12 SPOT									0.00	0	90,000,00
Total For INLV12									0.00	0	90,000,00
IPF19 On 22/12/2022 Spot Bond					0.00000	100.46368			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.22007			0.00	16,400,000	4,100,00

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 IPF24 SPOT										0.00	16,400,000	4,100,00
Total For IPF24										0.00	16,400,000	4,100,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.05104				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.15024				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.16903				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.71240				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.15270				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.31596				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.62282				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.93575				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.23355				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.89000	200.96382	4.89000	200.89923				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.83848				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV19A On 31/03/2028 Spot Bond			4.79000	201.99882	4.79000	201.93444				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.23255				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	100.32360				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.02263				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.12721				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.74110				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.91191				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	100.97434				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.75988				0.00	0	
Total IVC176 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 IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.14138				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.04912				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.54055	7.40000	100.52079				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.16240				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.22114				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	103.36929	7.23000	103.34887				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.31984				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.82256	7.45000	102.80175				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.80670				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.39000	102.80002	7.39000	102.77939				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.06673				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.94426				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	101.19360				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	100.79280				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.72335				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.46571				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.33204				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.61000	7.61000	7.61000	102.28977				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.31000	8.31000	8.31000	101.07563				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	99.86272				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.34886				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	101.90863				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	102.00988	8.45000	101.98681				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC217 On 02/05/2023 Spot Bond			7.20000	100.69999	7.20000	100.74661				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.18722				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	5.45000				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	99.88069				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	99.67258				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	99.24546				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			5.65000	5.65000	5.65000	98.73150		5,085,000,000,000.00		900,000,000	900,000,000	
Total IVZ101 SPOT								5,085,000,000,000.00		900,000,000	900,000,000	
Total For IVZ101								5,085,000,000,000.00		900,000,000	900,000,000	
IVZ102 On 26/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.80627				0.00	0	
Total IVZ102 SPOT										0.00	0	
Total For IVZ102										0.00	0	
IVZ103 On 28/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.77653		407,115,000,000,000.00		74,700,000,000	59,500,000,000	
Total IVZ103 SPOT								407,115,000,000,000.00		74,700,000,000	59,500,000,000	
Total For IVZ103								407,115,000,000,000.00		74,700,000,000	59,500,000,000	
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	100.60975				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.20274				0.00	92,800,000	9,923,200,000
Total KAP012 SPOT										0.00	92,800,000	9,923,200,000

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 For KAP012										0.00	92,800,000	9,923,200,00
KAP01 On 19/07/2024 Spot Bond					0.00000	99.98298				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	101.01684				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	99.98163				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	100.23203				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	99.82095				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.59786				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.59963				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.13710				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.74283				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.10775				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.11160				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.15522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.16500	116.27047	10.16500	116.23915				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.17000	103.31926	8.17000	103.29653				0.00	0	17,400,00
Total LGL06 SPOT										0.00	0	17,400,00
Total For LGL06										0.00	0	17,400,00
LGL07 On 04/10/2022 Spot Bond					0.00000	100.57868				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.49026				0.00	3,000,000,000	1,500,000,00
Total LGL08 SPOT										0.00	3,000,000,000	1,500,000,00
Total For LGL08										0.00	3,000,000,000	1,500,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	103.36311				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.27226				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.84917				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.91243				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.04616				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.07025				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF065 On 30/09/2022 Spot Bond					0.00000	100.38218				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06 ¹ On 17/11/2023 Spot Bond					0.00000	101.01402				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 ¹ On 28/05/2024 Spot Bond					0.00000	101.06197				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 ¹ On 17/09/2024 Spot Bond					0.00000	100.58637				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 ¹ On 31/05/2025 Spot Bond					0.00000	100.74855				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03 ³ On 02/11/2022 Spot Bond					0.00000	101.38439				0.00	400,000,000	200,000,000
Total MBP038 SPOT										0.00	400,000,000	200,000,000
Total For MBP038										0.00	400,000,000	200,000,000
MBP04 ¹ On 23/02/2023 Spot Bond					0.00000	100.93876				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 ¹ On 27/07/2023 Spot Bond					0.00000	99.85552				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 ¹ On 27/09/2023 Spot Bond					0.00000	100.77375				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 ¹ On 26/02/2024 Spot Bond					0.00000	101.30399				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 ¹ On 27/03/2024 Spot Bond					0.00000	100.79912				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 ¹ On 23/08/2022 Spot Bond					0.00000	100.96462				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 ¹ On 12/03/2023 Spot Bond					0.00000	100.84485				0.00	0	
Total MBP051 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.33269			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.41500	9.41500	9.41500	109.77920			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			7.68900	104.89965	7.68900	104.87766			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	101.37262			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.46394			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.64276			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			10.06500	98.27265	10.06500	98.24629		138,897,000,000.00		13,800,000	11,700,00
Total MML02 SPOT								138,897,000,000.00		13,800,000	11,700,00
Total For MML02								138,897,000,000.00		13,800,000	11,700,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.07922			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			10.31500	90.26441	10.31500	92.43061			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.94807			0.00	0	
Total MML05 SPOT									0.00	0	
Total For MML05									0.00	0	
MML06 On 25/05/2029 Spot Bond			10.96000	96.97339	10.96000	96.94527			0.00	0	
Total MML06 SPOT									0.00	0	
Total For MML06									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.37382			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.08379				0.00	0	2,960,000,00
Total MTN10 SPOT										0.00	0	2,960,000,00
Total For MTN10										0.00	0	2,960,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	101.46988				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.22021				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.99005				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.79886				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.90733				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.35543				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.77443				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.76622				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.58740				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.01000	94.71087	10.01000	98.80806				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN24 On 29/01/2026 Spot Bond					0.00000	101.59842				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.19803				0.00	700,000,000	350,000,000
Total MTN25 SPOT										0.00	700,000,000	350,000,000
Total For MTN25										0.00	700,000,000	350,000,000
MTN26 On 29/06/2026 Spot Bond					0.00000	101.80272				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.11014				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.01345				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.11875				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.49233				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.03084				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.09180				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.09170				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.07645				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.98794				0.00	0	
Total MWAR08 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 MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.46416				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.57553				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.67002				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.75675				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.90000	101.42975	7.90000	101.40837				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.26000	106.41457	8.26000	106.39077				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.94500	103.47897	10.94500	103.44851				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.60152				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.26168				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.32401				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.34876				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.24847				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.55937				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.82500	106.13126	7.82500	106.10912				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.86500	105.37674	8.86500	105.35150			195,030,000,000.00		22,000,000	11,000,00
Total NBK16A SPOT									195,030,000,000.00		22,000,000	11,000,00
Total For NBK16A									195,030,000,000.00		22,000,000	11,000,00
NBK17 On 22/04/2026 Spot Bond			9.60000	103.44638	9.60000	103.41988				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.60000	103.74396	9.60000	103.71739			7,680,000,000.00		800,000	9,000,00
Total NBK20A SPOT									7,680,000,000.00		800,000	9,000,00
Total For NBK20A									7,680,000,000.00		800,000	9,000,00
NBK21 On 21/07/2027 Spot Bond			9.85500	102.94800	9.85500	102.92065				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.16000	102.56040	7.16000	102.54076				0.00	0	540,000,00
Total NBK22A SPOT										0.00	0	540,000,00
Total For NBK22A										0.00	0	540,000,00
NBK23 On 19/11/2025 Spot Bond			8.54300	107.84940	8.54300	107.82489			3,417,200,000.00		400,000	100,00
Total NBK23A SPOT									3,417,200,000.00		400,000	100,00
Total For NBK23A									3,417,200,000.00		400,000	100,00
NBK24 On 19/11/2027 Spot Bond			9.58500	107.32111	9.58500	107.29381				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			7.58000	7.58000	7.58000	106.15722				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.17991				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK26/ On 10/05/2023 Spot Bond			100.00000	58.78009	100.00000	58.65070				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.06550				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.48000	107.32835	9.48000	107.30133				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			7.21300	107.36303	7.21300	107.34201				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.98500	109.92717	8.98500	109.90049				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			7.85000	106.50427	7.85000	106.48162			37,680,000,000.00		4,800,000	1,800,000
Total NBK30A SPOT									37,680,000,000.00		4,800,000	1,800,000
Total For NBK30A									37,680,000,000.00		4,800,000	1,800,000
NBK31/ On 09/11/2023 Spot Bond			7.66000	103.93250	7.66000	103.91127				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.64270				0.00	100,000,000	100,000,000
Total NBK31B SPOT										0.00	100,000,000	100,000,000
Total For NBK31B										0.00	100,000,000	100,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	101.99082				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.52060				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.74000	11.74000	11.74000	77.64449				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.95074				0.00	0	
Total NBK40B 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 NBK40B									0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.20251			0.00	0	
Total NBK43B SPOT									0.00	0	
Total For NBK43B									0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.36168			0.00	0	
Total NBK45B SPOT									0.00	0	
Total For NBK45B									0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.83870			0.00	100,000,000	100,000,00
Total NBK46B SPOT									0.00	100,000,000	100,000,00
Total For NBK46B									0.00	100,000,000	100,000,00
NBK47I On 15/02/2028 Spot Bond					0.00000	103.10989			0.00	0	
Total NBK47B SPOT									0.00	0	
Total For NBK47B									0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.35617			0.00	0	
Total NBK49B SPOT									0.00	0	
Total For NBK49B									0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.85576			0.00	0	
Total NBK50B SPOT									0.00	0	
Total For NBK50B									0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.46942			0.00	0	
Total NBK52B SPOT									0.00	0	
Total For NBK52B									0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.60367			0.00	0	
Total NBK53B SPOT									0.00	0	
Total For NBK53B									0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.47976			0.00	0	
Total NBK54B SPOT									0.00	0	
Total For NBK54B									0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.16496			0.00	0	
Total NBKB55 SPOT									0.00	0	
Total For NBKB55									0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.44285			0.00	0	
Total NBKB56 SPOT									0.00	0	
Total For NBKB56									0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.29480			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.61355				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.04852				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.97116				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.29497				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.07886				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.53522				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.51504				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			10.91000	103.10036	10.91000	103.07060				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.51125				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.56500	103.30647	10.56500	103.27757				0.00	0	
Total NCLN85 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 NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.51504				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.52094				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.52851				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.63789				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.63789				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.10502				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.69454				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.31060				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.93086				0.00	0	5,950,000.00
Total NGL06 SPOT										0.00	0	5,950,000.00
Total For NGL06										0.00	0	5,950,000.00
NGL07 On 09/04/2024 Spot Bond					0.00000	101.17667				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.47739				0.00	109,600,000	27,400.00
Total NGL08 SPOT										0.00	109,600,000	27,400.00
Total For NGL08										0.00	109,600,000	27,400.00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.51432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.38967				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.47228				0.00	14,500,000	6,100,000
Total NGLT1B SPOT										0.00	14,500,000	6,100,000
Total For NGLT1B										0.00	14,500,000	6,100,000
NGT10 On 25/03/2024 Spot Bond					0.00000	103.54942				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.70046				0.00	17,700,000	668,200,000
Total NGT104 SPOT										0.00	17,700,000	668,200,000
Total For NGT104										0.00	17,700,000	668,200,000
NGT10 On 22/05/2025 Spot Bond					0.00000	104.22191				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	106.08286				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.58736				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.87542				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.68665				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.49766				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	99.80274				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT1G On 16/06/2026 Spot Bond					0.00000	103.15069				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.76888				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.39196				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	103.27600				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.28008				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.09471				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.09170				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.25000	5.25000	5.25000	221.99927				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.60000	3.60000	3.60000	214.73594				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.14500	3.14500	3.14500	160.38964				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.35000	4.35000	4.35000	112.77831				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.08000	5.08000	5.08000	115.83087				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.25000	3.25000	3.25000	159.98221				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	261.94615	3.45000	261.87202				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	160.75935				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.24500	3.24500	3.24500	218.73351				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.39000	217.15155	3.39000	217.09047				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.10000	90.23565	5.10000	115.55053				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.24285				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.51696				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.15463				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.76164				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.99112				0.00	109,200,000	27,300,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN022 SPOT										0.00	109,200,000	27,300,000
Total For NN022										0.00	109,200,000	27,300,000
NN023 On 07/11/2025 Spot Bond					0.00000	100.37135				0.00	285,600,000	71,400,000
Total NN023 SPOT										0.00	285,600,000	71,400,000
Total For NN023										0.00	285,600,000	71,400,000
NN026 On 21/11/2025 Spot Bond					0.00000	100.24464				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	101.03178				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN034 On 06/02/2026 Spot Bond					0.00000	98.94186				0.00	234,800,000	58,700,000
Total NN034 SPOT										0.00	234,800,000	58,700,000
Total For NN034										0.00	234,800,000	58,700,000
NN036 On 28/02/2023 Spot Bond					0.00000	101.01083				0.00	0	0
Total NN036 SPOT										0.00	0	0
Total For NN036										0.00	0	0
NN037 On 28/02/2023 Spot Bond					0.00000	120.84363				0.00	0	0
Total NN037 SPOT										0.00	0	0
Total For NN037										0.00	0	0
NN039 On 06/03/2027 Spot Bond					0.00000	97.83621				0.00	0	0
Total NN039 SPOT										0.00	0	0
Total For NN039										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	101.04600				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN040 On 06/03/2026 Spot Bond					0.00000	98.62066				0.00	277,600,000	69,400,000
Total NN040 SPOT										0.00	277,600,000	69,400,000
Total For NN040										0.00	277,600,000	69,400,000
NN043 On 03/03/2023 Spot Bond					0.00000	149.78900				0.00	0	0
Total NN043 SPOT										0.00	0	0
Total For NN043										0.00	0	0
NN046 On 13/05/2027 Spot Bond					0.00000	101.30641				0.00	0	0
Total NN046 SPOT										0.00	0	0
Total For NN046										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
NN048 On 03/03/2023 Spot Bond					0.00000	149.57818				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	141.28503				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.63433				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	125.02071				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.51952				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.32114				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.24586				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.66280				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.28554				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.64261				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.19414				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.09159				0.00	0	
Total NN097 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 NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.94589				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.52955				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.61718				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.52955				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.09322				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.11699				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	99.92783				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	102.22300				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	100.52921				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	90.63987				0.00	0	100,000,00
Total NNF012 SPOT										0.00	0	100,000,00
Total For NNF012										0.00	0	100,000,00
NNF012 On 24/06/2025 Spot Bond					0.00000	119.50000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	111.60000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	121.81000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	119.91000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	117.91923				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	111.92858				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	88.25553				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 01/08/2022 Spot Bond					0.00000	111.92858				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	100,000,00
Total NNF04 SPOT										0.00	0	100,000,00
Total For NNF04										0.00	0	100,000,00
NNF04 On 20/07/2026 Spot Bond					0.00000	88.28930				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	87.63487				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 12/09/2024 Spot Bond					0.00000	99.92030				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF06(On 31/10/2022 Spot Bond					0.00000	104.01255				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07(On 29/07/2022 Spot Bond					0.00000	101.22012				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	100.61830				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08(On 19/09/2022 Spot Bond					0.00000	100.47519				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	127.01259				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	87.57184				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2054 Spot Bond					0.00000	101.00567				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2023 Spot Bond					0.00000	101.02337				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2(On 22/05/2053 Spot Bond					0.00000	100.95416				0.00	0	
Total NQ1A28 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 NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.81006				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.16860				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.08436				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.02990				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.87835				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.05147				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.90110				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.26000	103.68474	8.26000	103.66182				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.50000	206.30627	2.50000	206.25318				0.00	0	355,000,00
Total NRA023 SPOT										0.00	0	355,000,00
Total For NRA023										0.00	0	355,000,00
NRA02 On 30/11/2028 Spot Bond			11.67500	104.13954	11.67500	104.10726				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	14.15741	100.00000	14.12608				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	101.60588				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.49275				0.00	0	350,000,00
Total NTC26 SPOT										0.00	0	350,000,00
Total For NTC26										0.00	0	350,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.58589				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.59244				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	100.46330				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	99.82700				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.90022				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.58138				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.43269				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.86500	108.47674	8.86500	108.45118			159,570,000,000.00		18,000,000	1,539,000,00
Total OML07 SPOT									159,570,000,000.00		18,000,000	1,539,000,00
Total For OML07									159,570,000,000.00		18,000,000	1,539,000,00
OML09 On 14/09/2022 Spot Bond			7.84500	104.17375	7.84500	104.15164			0.00		0	
Total OML09 SPOT									0.00		0	
Total For OML09									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
OML10 On 14/09/2025 Spot Bond			9.24000	109.55202	9.24000	109.52512				0.00	0	820,000,00
Total OML10 SPOT										0.00	0	820,000,00
Total For OML10										0.00	0	820,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.25149				0.00	280,000,000	1,680,000,00
Total OML11 SPOT										0.00	280,000,000	1,680,000,00
Total For OML11										0.00	280,000,000	1,680,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	104.16860				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.77859				0.00	280,000,000	1,690,000,00
Total OML13 SPOT										0.00	280,000,000	1,690,000,00
Total For OML13										0.00	280,000,000	1,690,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	100.42561				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.04464				0.00	0	5,000,000,00
Total PEP01 SPOT										0.00	0	5,000,000,00
Total For PEP01										0.00	0	5,000,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	101.58851				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.85080				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.85819				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.93607				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.19125				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.91242				0.00	0	
Total PMM58 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			9.46000	104.47709	9.16500	105.52926		496,261,774,140,000.00	1,215,249,659,000	1,032,527,097,90	
Total R186 SPOT								16,261,774,140,000.00	215,249,659,000	132,527,097,90	
Total For R186								16,261,774,140,000.00	215,249,659,000	132,527,097,90	
R197 On 07/12/2023 Spot Bond			0.98200	329.18767	1.00000	329.03694		242,590,655,899,600.00	247,037,327,800	116,495,100,00	
Total R197 SPOT								12,590,655,899,600.00	247,037,327,800	116,495,100,00	
Total For R197								12,590,655,899,600.00	247,037,327,800	116,495,100,00	
R202 On 07/12/2033 Spot Bond			4.17000	245.05403	4.25000	243.18373		44,379,625,320,000.00	10,642,596,000	219,709,000,00	
Total R202 SPOT								14,379,625,320,000.00	10,642,596,000	219,709,000,00	
Total For R202								14,379,625,320,000.00	10,642,596,000	219,709,000,00	
R2023 On 28/02/2023 Spot Bond			6.75000	103.55230	6.66000	103.58781		809,051,969,250,000.00	119,859,551,000	251,783,060,00	
Total R2023 SPOT								19,051,969,250,000.00	119,859,551,000	251,783,060,00	
Total For R2023								19,051,969,250,000.00	119,859,551,000	251,783,060,00	
R2030 On 31/01/2030 Spot Bond			11.05000	88.40234	10.78000	89.60670		923,667,642,005,000.00	2,074,540,058,100	1,709,232,017,50	
Total R2030 SPOT								13,667,642,005,000.00	074,540,058,100	709,232,017,50	
Total For R2030								13,667,642,005,000.00	074,540,058,100	709,232,017,50	
R2032 On 31/03/2032 Spot Bond			11.51500	83.66959	11.25000	84.98433		712,187,126,882,000.00	669,751,378,800	1,391,913,461,30	
Total R2032 SPOT								12,187,126,882,000.00	669,751,378,800	391,913,461,30	
Total For R2032								12,187,126,882,000.00	669,751,378,800	391,913,461,30	
R2035 On 28/02/2035 Spot Bond			11.82500	84.28516	11.56000	85.75113		826,101,858,892,500.00	323,560,410,900	980,541,567,10	
Total R2035 SPOT								16,101,858,892,500.00	323,560,410,900	980,541,567,10	
Total For R2035								16,101,858,892,500.00	323,560,410,900	980,541,567,10	
R2037 On 31/01/2037 Spot Bond			11.99000	80.21155	11.73000	81.65217		614,721,050,000,000.00	801,895,000,000	1,588,906,100,00	
Total R2037 SPOT								14,721,050,000,000.00	801,895,000,000	588,906,100,00	
Total For R2037								14,721,050,000,000.00	801,895,000,000	588,906,100,00	
R2040 On 31/01/2040 Spot Bond			12.05000	82.13564	11.83500	83.40322		109,684,671,070,000.00	590,015,325,400	1,539,932,022,30	
Total R2040 SPOT								19,684,671,070,000.00	590,015,325,400	539,932,022,30	
Total For R2040								19,684,671,070,000.00	590,015,325,400	539,932,022,30	
R2044 On 31/01/2044 Spot Bond			12.07000	78.77582	11.82500	80.23849		346,918,268,000,000.00	442,992,400,000	1,373,829,744,30	
Total R2044 SPOT								16,918,268,000,000.00	442,992,400,000	373,829,744,30	
Total For R2044								16,918,268,000,000.00	442,992,400,000	373,829,744,30	
R2048 On 28/02/2048 Spot Bond			12.03000	77.43198	11.78500	78.92294		289,836,537,690,000.00	1,769,728,723,000	1,811,569,471,70	
Total R2048 SPOT								19,836,537,690,000.00	769,728,723,000	811,569,471,70	
Total For R2048								19,836,537,690,000.00	769,728,723,000	811,569,471,70	
R209 On 31/03/2036 Spot Bond			11.82500	64.48148	11.57500	65.68024		051,146,511,745,000.00	88,891,882,600	831,421,079,50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209 SPOT										51,146,511,745,000.00	88,891,882,600	331,421,079,50
Total For R209										51,146,511,745,000.00	88,891,882,600	331,421,079,50
R210 On 31/03/2028 Spot Bond			2.86000	223.22525	2.89000	222.81662				54,530,192,288,000.00	19,066,500,800	393,290,200,00
Total R210 SPOT										54,530,192,288,000.00	19,066,500,800	393,290,200,00
Total For R210										54,530,192,288,000.00	19,066,500,800	393,290,200,00
R213 On 28/02/2031 Spot Bond			11.38500	78.98333	11.10000	80.26547				997,539,609,574,500.00	351,123,373,700	1,239,864,275,90
Total R213 SPOT										997,539,609,574,500.00	351,123,373,700	1,239,864,275,90
Total For R213										997,539,609,574,500.00	351,123,373,700	1,239,864,275,90
R214 On 28/02/2041 Spot Bond			11.96500	62.04809	11.76000	63.05553				379,062,916,770,000.00	867,451,978,000	1,097,312,983,40
Total R214 SPOT										379,062,916,770,000.00	867,451,978,000	1,097,312,983,40
Total For R214										379,062,916,770,000.00	867,451,978,000	1,097,312,983,40
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.10218				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.85557				0.00	185,400,000	51,400,00
Total RDFB14 SPOT										0.00	185,400,000	51,400,00
Total For RDFB14										0.00	185,400,000	51,400,00
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.92634				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.81319				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.16771				0.00	0	100,000,00
Total RDFB18 SPOT										0.00	0	100,000,00
Total For RDFB18										0.00	0	100,000,00
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.52392				0.00	0	1,300,000,00
Total RDFB20 SPOT										0.00	0	1,300,000,00
Total For RDFB20										0.00	0	1,300,000,00
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.46358				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.33755				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.95656				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.27889				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.07860				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.83284				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.71024				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.57219				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.06511				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	101.14521				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.78829				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.15581				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.11843				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.93447				0.00	0	
Total RED603 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 RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.00031				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.24584				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.03257				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.87644				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.72311				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.52324				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.20642				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.50863				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.47844				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.50722				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.54127				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.62439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	100.52111				0.00	60,000,000,000	30,000,000,000
Total RN2027 SPOT										0.00	60,000,000,000	30,000,000,000
Total For RN2027										0.00	60,000,000,000	30,000,000,000
RW23 On 10/12/2023 Spot Bond			8.44000	102.37636	8.44000	102.35323				0.00	0	670,000,000
Total RW23 SPOT										0.00	0	670,000,000
Total For RW23										0.00	0	670,000,000
RW28 On 10/12/2028 Spot Bond			11.91500	93.73855	11.91500	93.70892				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.40000	91.42239	12.40000	91.39234				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.83538				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.46000	93.06990	11.46000	93.04156				0.00	0	1,800,000,000
Total RWL28 SPOT										0.00	0	1,800,000,000
Total For RWL28										0.00	0	1,800,000,000
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.37660				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.46541				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.55500	103.30326	9.55500	103.27706			124,215,000,000.00		13,000,000	7,800,000
Total SBS20 SPOT									124,215,000,000.00		13,000,000	7,800,000
Total For SBS20									124,215,000,000.00		13,000,000	7,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS21 On 15/05/2026 Spot Bond					0.00000	103.95564				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.56500	106.43293	8.56500	106.40828				0.00	0	160,000,00
Total SBS27 SPOT										0.00	0	160,000,00
Total For SBS27										0.00	0	160,000,00
SBS3 On 25/05/2026 Spot Bond			9.60500	96.77050	9.60500	96.74583				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.78000	100.98954	9.78000	100.96321				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.90000	105.64376	8.90000	105.61877				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.05000	104.37721	9.05000	104.35170				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.80500	99.03533	10.80500	99.00655				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.35000	102.91313	6.35000	102.89559				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.32500	105.61533	9.32500	105.58918				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.01500	105.22507	10.01500	105.19713				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.09500	106.48641	7.09500	106.46591				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.66095				0.00	0	
Total SBS47 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 SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.52500	8.52500	8.52500	106.29418				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.09098				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.40401				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.57514				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.59947				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.36934				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.44055				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.89848				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.87757				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.39866				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.41731				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.01492				0.00	2,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS68 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SBS68										0.00	2,000,000,000	1,000,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.82247				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.06963				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.93962				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.57005				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	99.87111				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	99.86587				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	99.85948				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.12000	324.21952	2.12000	324.13939				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.17000	5.17000	5.17000	223.61087				0.00	0	350,000,000
Total SBSI14 SPOT										0.00	0	350,000,000
Total For SBSI14										0.00	0	350,000,000
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.69932				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.40529				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT102 On 30/09/2022 Spot Bond					0.00000	101.33445				0.00	3,200,000	240,800,00
Total SBT102 SPOT										0.00	3,200,000	240,800,00
Total For SBT102										0.00	3,200,000	240,800,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.98529				0.00	17,600,000	10,175,000,00
Total SBT103 SPOT										0.00	17,600,000	10,175,000,00
Total For SBT103										0.00	17,600,000	10,175,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.11792				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.98051				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	100.34641				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	100.13844				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.44557				0.00	184,800,000	50,500,00
Total SBT201 SPOT										0.00	184,800,000	50,500,00
Total For SBT201										0.00	184,800,000	50,500,00
SBT202 On 03/12/2023 Spot Bond					0.00000	102.04965				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.03000	104.30764	8.03000	104.28522				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.60087				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.61365				0.00	0	
Total SBT206 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 SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.29788				0.00	405,700,000	180,400,00
Total SBT207 SPOT										0.00	405,700,000	180,400,00
Total For SBT207										0.00	405,700,000	180,400,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.99854				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.52243				0.00	0	1,000,000,00
Total SBT209 SPOT										0.00	0	1,000,000,00
Total For SBT209										0.00	0	1,000,000,00
SLI5 On 16/08/2026 Spot Bond					0.00000	101.21221				0.00	5,000,000,000	7,000,000,00
Total SLI5 SPOT										0.00	5,000,000,000	7,000,000,00
Total For SLI5										0.00	5,000,000,000	7,000,000,00
SLI6 On 16/08/2028 Spot Bond					0.00000	101.40683				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.11500	95.98728	10.11500	95.96112				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.04512				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.01366				0.00	110,800,000	31,100,00
Total SLRA5 SPOT										0.00	110,800,000	31,100,00
Total For SLRA5										0.00	110,800,000	31,100,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.07948				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.07087				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.13958				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.05377				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.13958				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.12238				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.24258				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.08813				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.17392				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.16530				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.35500	105.49937	8.35500	105.47578				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.90927				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.16019				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.04467				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.99583				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.20751				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.92263				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.94092				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.41241				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.35827				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.01824				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.20605				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.68067				0.00	0	500,000,0€
Total SPG009 SPOT										0.00	0	500,000,0€
Total For SPG009										0.00	0	500,000,0€
SPG01 On 01/12/2023 Spot Bond					0.00000	100.81318				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.10107				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.09754				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.12769				0.00	0	
Total SSA07 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 SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.32516				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.31500	3.31500	3.31500	159.73064				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.14000	105.64710	9.14000	105.62131				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.59000	82.69845	10.59000	82.67526				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.10634				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.02456				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.06000	104.57322	8.06000	104.55065				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.23000	113.78577	5.23000	113.74798				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.11720				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.39399				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.61013				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.03000	2.03000	2.03000	324.52920				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	99.85836				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	101.26114				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.21135				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.19000	3.19000	3.19000	160.21487				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.23000	5.23000	5.23000	113.74798				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.32000	4.32000	4.32000	112.98555				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.07000	4.07000	4.07000	209.57163				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.90365				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.88899				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.60341				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN074 On 15/06/2023 Spot Bond					0.00000	100.59088				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN075 On 15/06/2028 Spot Bond					0.00000	101.36178				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN076 On 15/06/2023 Spot Bond					0.00000	101.23221				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN077 On 19/06/2023 Spot Bond					0.00000	100.50982				0.00	299,000,000	81,300,000
Total SSN077 SPOT										0.00	299,000,000	81,300,000
Total For SSN077										0.00	299,000,000	81,300,000
SSN078 On 13/07/2023 Spot Bond					0.00000	100.02640				0.00	222,400,000	60,200,000
Total SSN078 SPOT										0.00	222,400,000	60,200,000
Total For SSN078										0.00	222,400,000	60,200,000
SSN081 On 27/08/2024 Spot Bond					0.00000	100.97910				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN082 On 12/09/2025 Spot Bond					0.00000	100.67687				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN083 On 05/11/2023 Spot Bond					0.00000	101.26052				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN084 On 07/12/2033 Spot Bond			5.12500	5.12500	5.12500	224.52355				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN089 On 21/12/2026 Spot Bond					0.00000	99.54761				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	99.65195				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN096 On 28/05/2025 Spot Bond					0.00000	100.76437				0.00	0	
Total SSN096 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 SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.96178				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.76231				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			11.44500	86.64285	11.44500	86.61621				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.57697				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.22000	208.01670	4.22000	207.95358				0.00	0	18,000,00
Total SSN104 SPOT										0.00	0	18,000,00
Total For SSN104										0.00	0	18,000,00
SSN104 On 07/12/2033 Spot Bond			5.30500	220.97284	5.30500	220.89933				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 10/02/2023 Spot Bond					0.00000	101.07886				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	100.40319				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/09/2022 Spot Bond					0.00000	100.56351				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.72954				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 12/10/2022 Spot Bond					0.00000	100.10957				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN134 On 20/10/2022 Spot Bond					0.00000	99.96113				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN138 On 27/10/2023 Spot Bond					0.00000	101.83960				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	101.68954				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 03/11/2022 Spot Bond					0.00000	101.30276				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	101.67973				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 09/12/2022 Spot Bond					0.00000	100.73649				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN146 On 21/02/2024 Spot Bond					0.00000	100.87073				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN150 On 08/06/2023 Spot Bond					0.00000	100.62861				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN161 On 09/09/2022 Spot Bond					0.00000	100.59850				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN162 On 12/09/2022 Spot Bond					0.00000	100.61425				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN163 On 12/12/2022 Spot Bond					0.00000	100.59655				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN164 On 13/09/2022 Spot Bond					0.00000	100.57218				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN166 On 13/09/2022 Spot Bond					0.00000	100.56575				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN167 On 13/09/2022 Spot Bond					0.00000	100.57218				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN168 On 13/09/2022 Spot Bond					0.00000	100.56738				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN169 On 15/09/2022 Spot Bond					0.00000	100.54021				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN170 On 19/09/2022 Spot Bond					0.00000	100.47519				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN171 On 26/09/2022 Spot Bond					0.00000	100.40932				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN172 On 03/10/2022 Spot Bond					0.00000	100.29575				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.08387				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.22485				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.65500	100.91269	9.65500	100.88670				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.85549				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.88250				0.00	0	
Total T17A11 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 T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.92412				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.93633				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.96205				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.94681				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.96205				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.93819	7.21000	102.91804				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.14530	7.72000	103.12372				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.17256				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.32629				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.27246				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.46032				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.03388				0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS156 SPOT										0.00	0	500,000,00
Total For TFS156										0.00	0	500,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	101.22387				0.00	400,000,000	400,000,00
Total TFS157 SPOT										0.00	400,000,000	400,000,00
Total For TFS157										0.00	400,000,000	400,000,00
TFS158 On 20/03/2024 Spot Bond					0.00000	100.87978				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS160 On 27/05/2024 Spot Bond					0.00000	101.29636				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.03892				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.43044				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.97296				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.08826				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.20437				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.33862				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.63658				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.79488				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS171 On 22/02/2025 Spot Bond					0.00000	100.96036				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.03642				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A 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	
TH15A On 21/11/2022 Spot Bond					0.00000	100.99043				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.47024				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.96096				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.95620				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.02635				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.08191				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.08516				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.09799				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.17822				0.00	0	
Total TH15C2 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 TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.06141				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.79303				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.54890				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.38577				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.95810				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.96229				0.00	0	2,720,000,00
Total TH16A2 SPOT										0.00	0	2,720,000,00
Total For TH16A2										0.00	0	2,720,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	103.45784	8.49000	103.43408				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.01511				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.96992				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.95562				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.96534				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.34880	5.76000	102.33275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.99889				0.00	0	500,000,00
Total TH16B1 SPOT										0.00	0	500,000,00
Total For TH16B1										0.00	0	500,000,00
TH16B On 21/08/2024 Spot Bond					0.00000	101.24338				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.05682				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.04615				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.11931				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.09950				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.37357				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.50283				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.42681				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.03059				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.00774				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B: On 21/02/2026 Spot Bond					0.00000	101.00013				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.08540				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.05038				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.04582				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.36524				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.30901				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.27404				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.85550				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.87842				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.72028				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.46000	103.50458	7.46000	103.48363				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.38000	105.81984	8.38000	105.79624				0.00	0	
Total TL25 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 TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.71022			0.00	0	4,020,000,00
Total TL26 SPOT									0.00	0	4,020,000,00
Total For TL26									0.00	0	4,020,000,00
TL27 On 24/04/2023 Spot Bond					0.00000	100.28890			0.00	462,700,000	219,400,00
Total TL27 SPOT									0.00	462,700,000	219,400,00
Total For TL27									0.00	462,700,000	219,400,00
TL28 On 24/04/2025 Spot Bond			9.63500	101.30927	9.63500	101.28323			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.22141			0.00	0	500,000,00
Total TL29 SPOT									0.00	0	500,000,00
Total For TL29									0.00	0	500,000,00
TL30 On 10/06/2024 Spot Bond					0.00000	101.29031			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.38202			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.39888			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			8.56000	104.84398	8.56000	104.82010		20,411,114,560,000.00		2,384,476,000	3,327,238,00
Total TN23 SPOT								20,411,114,560,000.00		2,384,476,000	3,327,238,00
Total For TN23								20,411,114,560,000.00		2,384,476,000	3,327,238,00
TN23/R On 06/11/2023 Spot Bond			100.00000	43.82360	100.00000	43.72713			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			10.01500	102.58126	10.01500	102.55357			0.00	0	1,630,000,00
Total TN25 SPOT									0.00	0	1,630,000,00
Total For TN25									0.00	0	1,630,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	20.70611	100.00000	20.65977			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.26500	92.29225	11.26500	92.26476			0.00	0	18,550,000,00

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 TN27 SPOT										0.00	0	18,550,000,00
Total For TN27										0.00	0	18,550,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	11.51136	100.00000	11.48601				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.71000	98.06632	11.71000	98.03875				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.38000	93.32746	12.38000	93.29683				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	117.72809	8.00000	117.70286				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.76700	96.61699	12.76700	96.58745				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.12000	86.64285	13.12000	86.61278				0.00	0	720,000,00
Total TN40 SPOT										0.00	0	720,000,00
Total For TN40										0.00	0	720,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.93171	10.75000	102.90226				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	101.27857				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.37342				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.59000	100.65811	5.59000	102.22127				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.47554				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A1: On 20/06/2024 Spot Bond					0.00000	100.47174				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.47992				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.49128				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.61000	101.66316	7.61000	100.57302				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM: On 20/12/2022 Spot Bond					0.00000	100.42395				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.80426				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			7.77000	101.95397	7.77000	101.93280				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.03093				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.29420				0.00	580,000,000	290,000,000
Total TRA3B1 SPOT										0.00	580,000,000	290,000,000
Total For TRA3B1										0.00	580,000,000	290,000,000
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.04169				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.02390				0.00	22,400,000	5,600,000
Total TRA4A3 SPOT										0.00	22,400,000	5,600,000
Total For TRA4A3										0.00	22,400,000	5,600,000
TRA4A: On 13/04/2024 Spot Bond			8.06000	104.27392	8.06000	104.25141			186,992,000,000.00	0.00	23,200,000	5,800,000
Total TRA4A4 SPOT									186,992,000,000.00	0.00	23,200,000	5,800,000

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 TRA4A4									186,992,000,000.00	23,200,000	5,800,00
TRA4A On 13/04/2024 Spot Bond					0.00000	100.02390			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.26187	8.62000	102.23830			0.00	0	
Total TRA4A8 SPOT									0.00	0	
Total For TRA4A8									0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.30483			0.00	0	
Total TRA4B1 SPOT									0.00	0	
Total For TRA4B1									0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.54905			0.00	600,000,000	300,000,00
Total TRA4B2 SPOT									0.00	600,000,000	300,000,00
Total For TRA4B2									0.00	600,000,000	300,000,00
TRA5B On 20/06/2026 Spot Bond					0.00000	100.53365			0.00	0	
Total TRA5B1 SPOT									0.00	0	
Total For TRA5B1									0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.51096			0.00	0	
Total TRA5B2 SPOT									0.00	0	
Total For TRA5B2									0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.65826			0.00	0	
Total TRA5C1 SPOT									0.00	0	
Total For TRA5C1									0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.65826			0.00	0	
Total TRA5C2 SPOT									0.00	0	
Total For TRA5C2									0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	99.16139			0.00	0	
Total TSP260 SPOT									0.00	0	
Total For TSP260									0.00	0	
TSP26 On 07/02/2023 Spot Bond					0.00000	96.68210			0.00	0	
Total TSP261 SPOT									0.00	0	
Total For TSP261									0.00	0	
TSP26 On 13/02/2023 Spot Bond					0.00000	96.50824			0.00	0	
Total TSP262 SPOT									0.00	0	
Total For TSP262									0.00	0	
TSP26 On 10/03/2023 Spot Bond					0.00000	95.92255			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.85672				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.73141				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.43124				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	101.16628				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.82588				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.79639				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.76818				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.66723				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.59200				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 04/08/2022 Spot Bond					0.00000	100.16298				0.00	0	
Total TWC414 SPOT										0.00	0	
Total For TWC414										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.10676				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UG26 On 09/03/2026 Spot Bond			11.48500	103.51561	11.48500	103.48421				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.01081				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.12241				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.03658				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.14817				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.17392				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.21512				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.39697				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.43127				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.34141				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.46040				0.00	0	300,000,00
Total VKE14 SPOT										0.00	0	300,000,00
Total For VKE14										0.00	0	300,000,00
VKE15 On 14/02/2023 Spot Bond					0.00000	100.99797				0.00	0	
Total VKE15 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 VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.04392			0.00	100,000,000	3,100,000,00
Total VKE16 SPOT									0.00	100,000,000	3,100,000,00
Total For VKE16									0.00	100,000,000	3,100,000,00
VKE17 On 27/08/2022 Spot Bond					0.00000	100.91723			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.18728			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.60484			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.18e+017	997,167,573,800	525,074,762,40
Total for SPOT :									1.18e+017	997,167,573,800	525,074,762,40
Total Futures									1.18e+017	997,168,041,797	525,076,204,24
Total Options									60 097.73	231	142,26
Grand Total:									1.18e+017	997,168,042,028	525,076,346,51