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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/03/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2022	Bond Future			11.44385	76.40447	11.49266	76.15343			0.00	0	
ES33	On	04/08/2022	Bond Future			11.66121	77.45937	11.71198	77.20547			0.00	0	26
ES33	On	03/11/2022	Bond Future			11.87213	74.80530	11.92495	74.54817			0.00	0	
ES33	On	02/02/2023	Bond Future			12.08034	76.00725	12.13537	75.74642			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/05/2022	Bond Future			11.86145	74.84154	11.92048	74.49039			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			12.05924	75.87649	12.12063	75.52114			0.00	0	3,57
ES42	On	03/11/2022	Bond Future			12.25182	72.72234	12.31572	72.36224			0.00	0	
ES42	On	02/02/2023	Bond Future			12.43492	73.89369	12.50139	73.52821			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	05/05/2022	Bond Future			159.30618	159.30618	159.24342	159.24342			15,930,618.00	100	5,57
I2025	On	04/08/2022	Bond Future			159.88648	159.88648	159.82428	159.82428			0.00	0	1,11
I2025	On	03/11/2022	Bond Future			162.21359	162.21359	162.15137	162.15137			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	02/02/2023	Bond Future			163.15451	163.15451	163.09255	163.09255			0.00	0	
Total I2025 Future												15,930,618.00	100	6,70
Total For I2025												15,930,618.00	100	6,70
I2029	On	05/05/2022	Bond Future			117.63723	117.63723	117.31409	117.31409			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			119.26163	119.26163	118.93499	118.93499			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			119.76726	119.76726	119.43669	119.43669			0.00	0	
I2029	On	02/02/2023	Bond Future			121.68663	121.68663	121.35147	121.35147			0.00	0	
Total I2029 Future												0.00	0	4,55
Total For I2029												0.00	0	4,55
I2033	On	05/05/2022	Bond Future			112.75705	112.75705	112.73955	112.73955			0.00	0	2,74
I2033	On	04/08/2022	Bond Future			114.31381	114.31381	114.29700	114.29700			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			114.66562	114.66562	114.64931	114.64931			0.00	0	
I2033	On	02/02/2023	Bond Future			116.50297	116.50297	116.48695	116.48695			0.00	0	
Total I2033 Future												0.00	0	7,73
Total For I2033												0.00	0	7,73
I2038	On	05/05/2022	Bond Future			129.64589	129.64589	129.45966	129.45966			1,296,458.90	10	4,11
I2038	On	04/08/2022	Bond Future			129.61442	129.61442	129.42666	129.42666			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			131.50130	131.50130	131.31157	131.31157			0.00	0	
I2038	On	02/02/2023	Bond Future			131.74342	131.74342	131.55171	131.55171			0.00	0	
Total I2038 Future												1,296,458.90	10	6,85
Total For I2038												1,296,458.90	10	6,85
I2046	On	05/05/2022	Bond Future			117.66968	117.66968	117.95147	117.95147			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			119.29460	119.29460	119.58124	119.58124			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			119.09851	119.09851	119.39012	119.39012			0.00	0	
I2046	On	02/02/2023	Bond Future			121.00805	121.00805	121.30513	121.30513			0.00	0	
Total I2046 Future												0.00	0	16,97
Total For I2046												0.00	0	16,97
I2050	On	05/05/2022	Bond Future			121.40595	121.40595	121.38675	121.38675			0.00	0	8,63
I2050	On	04/08/2022	Bond Future			121.05800	121.05800	121.03981	121.03981			0.00	0	1,15
I2050	On	03/11/2022	Bond Future			122.82017	122.82017	122.80248	122.80248			0.00	0	
I2050	On	02/02/2023	Bond Future			122.71488	122.71488	122.69789	122.69789			0.00	0	
Total I2050 Future												0.00	0	9,81
Total For I2050												0.00	0	9,81
R186	On	05/05/2022	Bond Future			8.12392	113.01537	8.16303	112.85918		5.24	0.00	0	72,97
R186	On	04/08/2022	Bond Future			8.31872	109.26051	8.36046	109.10314		5.40	0.00	0	
R186	On	03/11/2022	Bond Future			8.49925	110.82728	8.54396	110.66826		5.21	0.00	0	
R186	On	02/02/2023	Bond Future			8.66407	107.28987	8.71215	107.12901		5.25	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R186 Future												0.00	0	72,92
R186	On	05/05/2022	Bond Future	6.73	Call			5.66000	0.00566	6,490	4.98	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			5,916.05000	5.91605	5,760,690	4.98	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			68.50000	0.06850	77,050	4.97	0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put			3,664.22000	3.66422	3,516,580	4.97	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			149.54000	0.14954	166,340	5.03	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			760.86000	0.76086	690,990	5.37	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			686.27000	0.68627	621,120	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			518.99000	0.51899	564,660	5.20	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,655.65000	1.65565	1,545,130	5.20	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			953.57000	0.95357	1,024,180	5.30	0.00	0	43
R186	On	05/05/2022	Bond Future	8.14	Put			1,045.51000	1.04551	959,930	5.30	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,305.66000	1.30566	1,391,980	5.37	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			93.11000	0.09311	79,400	5.94	0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			1,329.90000	1.32990	1,417,170	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			745.46000	0.74546	676,540	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,354.37000	1.35437	1,442,590	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			730.31000	0.73031	662,340	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,429.09000	1.42909	1,520,130	5.40	0.00	0	43
R186	On	05/05/2022	Bond Future	7.48	Put			2,918.02000	2.91802	2,778,630	5.03	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,244.39000	2.24439	2,359,630	5.59	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			361.91000	0.36191	320,960	5.59	0.00	0	4,03
R186	On	05/05/2022	Bond Future	8.94	Call			3,220.59000	3.22059	3,353,690	5.79	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			174.95000	0.17495	151,860	5.79	0.00	0	43
R186	On	05/05/2022	Bond Future	9.18	Call			4,057.89000	4.05789	4,200,370	5.94	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,125.97000	1.12597	1,187,930	5.35	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,998.45000	1.99845	1,903,040	5.35	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,449.24000	5.44924	5,585,990	6.39	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			264.23000	0.26423	243,610	6.39	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			96.40000	0.09640	105,520	4.87	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			5,536.89000	5.53689	5,388,640	4.87	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			864.78000	0.86478	916,480	5.27	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,386.51000	2.38651	2,280,840	5.27	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,142.76000	1.14276	1,205,330	5.35	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,977.20000	1.97720	1,882,400	5.35	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,159.41000	1.15941	1,222,600	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,955.82000	1.95582	1,861,640	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,901.94000	1.90194	1,820,810	5.23	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,906.79000	1.90679	1,985,150	5.23	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 Interr
R186	On	03/11/2022	Bond Future	8.55	Put		1,885.33000	1.88533	1,804,670	5.23	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,868.68000	1.86868	1,946,100	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,918.30000	1.91830	1,836,700	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,887.87000	1.88787	1,965,760	5.23	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		1,555.56000	1.55556	1,620,120	5.18	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,842.58000	2.84258	2,746,280	5.18	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,571.02000	1.57102	1,635,990	5.18	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,824.11000	2.82411	2,728,220	5.18	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		1,540.57000	1.54057	1,604,730	5.17	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,861.53000	2.86153	2,764,830	5.17	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											0.00	0	97,64
R197	On	05/05/2022	Bond Future			328.60102	328.60102	328.43569	328.43569		0.00	0	74
R197	On	04/08/2022	Bond Future			324.72441	324.72441	324.55982	324.55982		0.00	0	
R197	On	03/11/2022	Bond Future			329.45225	329.45225	329.28706	329.28706		0.00	0	
R197	On	02/02/2023	Bond Future			326.11769	326.11769	325.95321	325.95321		0.00	0	
Total R197 Future											0.00	0	74
Total For R197											0.00	0	74
R202	On	05/05/2022	Bond Future			249.16792	249.16792	248.54185	248.54185		0.00	0	6,39
R202	On	04/08/2022	Bond Future			248.13929	248.13929	247.50675	247.50675		0.00	0	
R202	On	03/11/2022	Bond Future			251.75105	251.75105	251.11077	251.11077		0.00	0	
R202	On	02/02/2023	Bond Future			251.20909	251.20909	250.56060	250.56060		0.00	0	
Total R202 Future											0.00	0	6,48
Total For R202											0.00	0	6,48
R2023	On	05/05/2022	Bond Future			5.45874	103.26822	5.47907	103.25210	0.91	0.00	0	14,71
R2023	On	04/08/2022	Bond Future			5.50112	104.64477	5.52963	104.62913	0.65	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			5.12096	102.26800	5.16977	102.25292	0.35	0.00	0	
Total R2023 Future											0.00	0	17,13
R2023	On	05/05/2022	Bond Future	6.29	Call		656.05000	0.65605	670,420	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		16.64000	0.01664	14,890	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		663.40000	0.66340	677,810	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		16.14000	0.01614	14,430	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		670.76000	0.67076	685,210	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		15.66000	0.01566	13,990	1.06	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		366.73000	0.36673	377,630	0.71	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		82.14000	0.08214	77,400	0.71	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		358.43000	0.35843	369,210	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		84.75000	0.08475	79,890	0.70	0.00	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
R2023	On	04/08/2022	Bond Future	6.04	Call			362.58000	0.36258	373,410	0.71	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			83.44000	0.08344	78,630	0.71	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			31.17000	0.03117	28,560	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			369.35000	0.36935	381,850	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			30.66000	0.03066	28,080	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			364.04000	0.36404	376,480	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			31.48000	0.03148	28,840	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			366.79000	0.36679	379,260	0.42	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,13
R2030	On	05/05/2022	Bond Future			9.68164	93.16120	9.72533	92.94122		8.66	0.00	0	72,98
R2030	On	04/08/2022	Bond Future			9.88440	90.41871	9.93012	90.19653		8.70	0.00	0	25,28
R2030	On	03/11/2022	Bond Future			10.06621	91.71600	10.11403	91.49112		8.38	0.00	0	
R2030	On	02/02/2023	Bond Future			10.24169	89.16242	10.29181	88.93459		8.44	0.00	0	
Total R2030 Future												0.00	0	98,24
R2030	On	05/05/2022	Bond Future	7.73	Call			0.58000	0.00058	0,680	8.14	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			10,777.33000	10.77733	10,557,450	8.14	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			5.00000	0.00500	5,820	8.02	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			8,440.42000	8.44042	8,221,260	8.02	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			22.66000	0.02266	26,150	7.93	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Put			4,857.25000	4.85725	4,650,820	8.14	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			140.43000	0.14043	158,110	8.19	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			4,466.54000	4.46654	4,264,240	8.19	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			340.48000	0.34048	377,330	8.40	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			3,292.50000	3.29250	3,109,370	8.40	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			2,509.47000	2.50947	2,346,740	8.56	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			1,067.81000	1.06781	1,155,390	8.74	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,700.68000	1.70068	1,568,280	8.74	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			1,183.50000	1.18350	1,277,490	8.77	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,563.21000	1.56321	1,437,220	8.77	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			103.21000	0.10321	116,760	8.14	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			910.72000	0.91072	822,200	9.07	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			2,869.11000	2.86911	3,026,180	9.37	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			570.95000	0.57095	508,040	9.37	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			2,906.42000	2.90642	3,064,440	9.39	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			559.63000	0.55963	497,670	9.39	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			597.32000	0.59732	654,570	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			6,622.86000	6.62286	6,406,370	7.93	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			2,943.89000	2.94389	3,102,850	9.40	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	05/05/2022	Bond Future	10.21	Put		548.50000	0.54850	487,480	9.40	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		6,398.62000	6.39862	6,605,210	10.36	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		85.95000	0.08595	72,560	10.36	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		2,031.29000	2.03129	2,162,750	9.07	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,214.82000	1.21482	1,291,240	8.57	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,133.22000	3.13322	2,987,460	8.57	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,233.32000	1.23332	1,310,550	8.58	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,101.90000	3.10190	2,956,950	8.58	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		100.06000	0.10006	110,120	8.18	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		8,470.71000	8.47071	8,258,590	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,251.99000	1.25199	1,330,040	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		3,070.78000	3.07078	2,926,650	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		5,413.98000	5.41398	5,589,850	9.93	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		634.48000	0.63448	588,170	9.93	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call		510.89000	0.51089	551,140	8.25	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put		4,913.04000	4.91304	4,731,110	8.25	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		2,607.02000	2.60702	2,491,870	8.43	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		2,471.04000	2.47104	2,581,430	8.43	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		2,583.95000	2.58395	2,469,460	8.43	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		2,495.43000	2.49543	2,606,480	8.44	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		2,561.33000	2.56133	2,447,500	8.44	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		2,447.07000	2.44707	2,556,800	8.43	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call		1,580.07000	1.58007	1,658,000	8.09	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put		4,507.00000	4.50700	4,357,100	8.09	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Call		1,833.15000	1.83315	1,919,250	8.18	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		4,101.12000	4.10112	3,959,390	8.18	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		555.12000	0.55512	590,710	7.80	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		7,614.51000	7.61451	7,422,270	7.80	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		2,210.42000	2.21042	2,307,680	8.29	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		3,593.62000	3.59362	3,463,050	8.29	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		2,231.36000	2.23136	2,329,200	8.30	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3,568.30000	3.56830	3,438,310	8.30	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		909.74000	0.90974	962,350	7.84	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		6,044.58000	6.04458	5,869,360	7.84	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		2,252.41000	2.25241	2,350,840	8.31	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		3,543.11000	3.54311	3,413,710	8.31	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		2,107.32000	2.10732	2,201,640	8.26	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		3,722.30000	3.72230	3,588,790	8.26	0.00	0	10
Total R2030 Option											0.00	0	29,42

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For R2030										0.00	0	127,67
R2032 On 05/05/2022 Bond Future			10.09074	89.53226	10.13419	89.28538		9.98		3,670,822.66	41	139,54
R2032 On 04/08/2022 Bond Future			10.27531	90.74694	10.32050	90.49754		9.59		0.00	0	14
R2032 On 03/11/2022 Bond Future			10.45066	87.89713	10.49771	87.64468		9.68		0.00	0	
R2032 On 02/02/2023 Bond Future			10.61674	89.28989	10.66577	89.03394		9.32		0.00	0	
Total R2032 Future										3,670,822.66	41	139,68
R2032 On 05/05/2022 Bond Future	9.58	Call			362.91000	0.36291	404,310	9.44		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			3,581.80000	3.58180	3,376,320	9.44		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			1,648.35000	1.64835	1,771,980	10.17		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			1,389.05000	1.38905	1,265,800	10.17		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			2,009.03000	2.00903	2,148,400	10.31		0.00	0	98
R2032 On 05/05/2022 Bond Future	10.98	Put			279.99000	0.27999	243,220	11.45		0.00	0	98
R2032 On 05/05/2022 Bond Future	11.02	Call			5,094.82000	5.09482	5,307,510	11.50		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			256.12000	0.25612	221,930	11.50		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			5,141.43000	5.14143	5,354,760	11.51		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			250.16000	0.25016	216,610	11.51		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			1,131.23000	1.13123	1,023,720	10.31		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			5,188.18000	5.18818	5,402,150	11.52		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			244.39000	0.24439	211,480	11.52		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			5,849.75000	5.84975	6,071,610	11.67		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			175.23000	0.17523	150,210	11.67		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			4,907.96000	4.90796	5,118,070	11.45		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			152.31000	0.15231	168,280	8.52		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			8,030.30000	8.03030	7,796,870	8.52		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			883.80000	0.88380	948,740	9.06		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			4,276.34000	4.27634	4,091,880	9.06		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			1,935.92000	1.93592	2,046,910	9.55		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			2,603.05000	2.60305	2,464,640	9.55		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			1,962.65000	1.96265	2,074,610	9.56		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			2,574.16000	2.57416	2,436,720	9.56		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			1,989.58000	1.98958	2,102,520	9.56		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			2,545.52000	2.54552	2,409,060	9.56		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			7,178.75000	7.17875	7,389,540	11.31		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			493.30000	0.49330	454,690	11.31		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			8,451.31000	8.45131	8,672,200	11.70		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			346.61000	0.34661	318,100	11.70		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Put			7,221.48000	7.22148	7,008,610	8.86		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			594.30000	0.59430	636,880	8.91		0.00	0	48
R2032 On 03/11/2022 Bond Future	9.36	Put			6,980.95000	6.98095	6,771,080	8.91		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.11	Call		1,853.42000	1.85342	1,949,760	9.58	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		3,963.06000	3.96306	3,806,950	9.58	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.16	Put		3,800.36000	3.80036	3,648,140	9.62	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.49	Call		2,810.18000	2.81018	2,935,920	9.86	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		2,851.48000	2.85148	2,724,770	9.86	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.56	Call		3,014.24000	3.01424	3,145,240	9.93	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		2,681.51000	2.68151	2,560,060	9.93	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Call		540.16000	0.54016	579,740	8.86	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call		3,318.16000	3.31816	3,456,530	10.04	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		2,454.79000	2.45479	2,340,710	10.04	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		1,966.56000	1.96656	2,066,790	9.62	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		2,531.87000	2.53187	2,643,470	9.26	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		3,931.35000	3.93135	3,787,000	9.26	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		665.14000	0.66514	708,140	8.58	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put		8,127.67000	8.12767	7,914,720	8.58	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call		1,987.44000	1.98744	2,082,710	9.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		4,676.58000	4.67658	4,515,900	9.10	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.50	Call		2,779.44000	2.77944	2,897,820	9.32	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		3,648.84000	3.64884	3,511,270	9.32	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.38	Call		2,483.76000	2.48376	2,594,000	9.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		3,989.76000	3.98976	3,844,050	9.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		2,507.92000	2.50792	2,618,850	9.25	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put		3,960.64000	3.96064	3,815,620	9.25	0.00	0	
Total R2032 Option											0.00	0	9,95
Total For R2032											3,670,822.66	41	149,67
R2035	On	05/05/2022	Bond Future			10.48637	90.46956	10.52959	90.19363	11.30	0.00	0	75,10
R2035	On	04/08/2022	Bond Future			10.67010	91.65626	10.71501	91.37724	10.86	0.00	0	48,48
R2035	On	03/11/2022	Bond Future			10.83560	88.50657	10.88219	88.22416	11.03	0.00	0	
R2035	On	02/02/2023	Bond Future			10.99273	89.94671	11.04113	89.66035	10.58	0.00	0	
Total R2035 Future											0.00	0	123,60
R2035	On	05/05/2022	Bond Future	10.72	Call		2,399.67000	2.39967	2,560,690	11.58	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put		1,198.49000	1.19849	1,083,580	11.58	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		2,811.41000	2.81141	2,987,080	11.74	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		988.70000	0.98870	888,440	11.74	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		6,812.71000	6.81271	7,062,630	13.18	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		13.04000	0.01304	10,440	14.25	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		182.10000	0.18210	156,090	13.18	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		6,865.43000	6.86543	7,115,850	13.19	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		177.89000	0.17789	152,380	13.19	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	05/05/2022	Bond Future	11.65	Call			6,918.12000	6.91812	7,169,040	13.21	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			173.71000	0.17371	148,700	13.21	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			12,114.24000	12.11424	12,387,570	14.25	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			2,064.86000	2.06486	2,182,650	10.89	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put			3,222.46000	3.22246	3,061,230	10.89	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			2,679.29000	2.67929	2,818,220	11.09	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			2,586.44000	2.58644	2,446,350	11.09	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call			260.61000	0.26061	286,140	9.56	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			8,066.07000	8.06607	7,812,580	9.56	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			594.67000	0.59467	643,250	10.03	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			6,266.31000	6.26631	6,035,870	10.03	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call			8,949.77000	8.94977	9,190,360	13.34	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			503.55000	0.50355	465,120	13.34	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			2,392.48000	2.39248	2,521,980	11.00	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			2,859.21000	2.85921	2,709,690	11.00	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			2,646.61000	2.64661	2,784,500	11.08	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			2,615.69000	2.61569	2,474,560	11.08	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			2,712.16000	2.71216	2,852,130	11.10	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,557.45000	2.55745	2,418,400	11.10	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			4,177.00000	4.17700	4,354,340	11.68	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,657.60000	1.65760	1,555,920	11.68	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.57	Put			4,226.90000	4.22690	4,059,390	10.88	0.00	0	50
R2035	On	03/11/2022	Bond Future	10.99	Call			3,566.69000	3.56669	3,717,460	11.23	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,918.17000	2.91817	2,786,530	11.23	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.14	Put			2,554.14000	2.55414	2,434,530	11.41	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			4,129.75000	4.12975	4,293,320	11.42	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,531.44000	2.53144	2,412,600	11.42	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			761.33000	0.76133	813,960	10.04	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put			7,537.44000	7.53744	7,307,660	10.04	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			2,309.33000	2.30933	2,424,230	10.88	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			4,057.43000	4.05743	4,219,440	11.40	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			2,577.03000	2.57703	2,456,630	11.40	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call			4,093.52000	4.09352	4,256,320	11.41	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			2,564.48000	2.56448	2,681,030	10.33	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,856.51000	4.85651	4,686,700	10.33	0.00	0	50
R2035	On	02/02/2023	Bond Future	10.86	Call			3,107.93000	3.10793	3,239,750	10.48	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,186.56000	4.18656	4,032,020	10.48	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			3,165.01000	3.16501	3,298,340	10.49	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,123.60000	4.12360	3,970,570	10.49	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			3,702.51000	3.70251	3,849,260	10.62	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	Op Interest
R2035	On	02/02/2023	Bond Future	11.06	Put		3,591.23000	3.59123	3,451,620	10.62	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call		902.10000	0.90210	957,490	9.73	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put		8,625.80000	8.62580	8,394,830	9.73	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call		3,136.40000	3.13640	3,268,980	10.49	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put		4,154.98000	4.15498	4,001,200	10.49	0.00	0	
Total R2035 Option											0.00	0	4,95
Total For R2035											0.00	0	128,55
R2037	On	05/05/2022	Bond Future			10.66801	86.37276	10.71629	86.06125	12.04	345,491.04	4	84,98
R2037	On	04/08/2022	Bond Future			10.84558	83.28788	10.89570	82.97283	12.17	0.00	0	52,42
R2037	On	03/11/2022	Bond Future			11.00388	84.48329	11.05582	84.16417	11.79	0.00	0	
R2037	On	02/02/2023	Bond Future			11.15694	81.56548	11.21082	81.24189	11.92	0.00	0	
Total R2037 Future											345,491.04	4	137,40
R2037	On	05/05/2022	Bond Future	11.82	Call		6,863.20000	6.86320	7,146,080	13.97	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		184.97000	0.18497	156,340	13.97	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,915.74000	6.91574	7,199,180	13.99	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		180.69000	0.18069	152,620	13.99	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,968.31000	6.96831	7,252,300	14.00	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		176.50000	0.17650	148,980	14.00	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,642.14000	2.64214	2,798,400	12.33	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		2,677.88000	2.67788	2,519,090	12.33	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,675.05000	2.67505	2,832,490	12.34	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		2,648.10000	2.64810	2,490,490	12.34	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		3,803.74000	3.80374	3,995,730	12.80	0.00	0	1,02
R2037	On	04/08/2022	Bond Future	11.21	Put		1,867.70000	1.86770	1,744,640	12.80	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,669.36000	4.66936	4,881,660	13.18	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,476.94000	1.47694	1,374,190	13.18	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		713.61000	0.71361	777,290	11.26	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		5,930.90000	5.93090	5,679,530	11.26	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		7,049.22000	7.04922	7,301,060	14.15	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		812.52000	0.81252	749,310	14.15	0.00	0	1,02
R2037	On	04/08/2022	Bond Future	10.91	Call		2,707.94000	2.70794	2,866,560	12.36	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		2,618.37000	2.61837	2,461,940	12.36	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,568.48000	2.56848	2,435,250	12.11	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		4,090.75000	4.09075	4,274,880	12.08	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,614.65000	2.61465	2,479,660	12.08	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		4,127.18000	4.12718	4,312,190	12.10	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,591.47000	2.59147	2,457,360	12.10	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		4,163.73000	4.16373	4,349,620	12.11	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		3,279.14000	3.27914	3,431,680	11.96	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/02/2023	Bond Future	11.05	Put		4,250.64000	4.25064	4,079,590	11.96	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		3,221.26000	3.22126	3,372,130	11.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,314.77000	4.31477	4,142,050	11.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		3,250.14000	3.25014	3,401,840	11.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,282.61000	4.28261	4,110,720	11.95	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											345,491.04	4	139,65
R2040	On	05/05/2022	Bond Future			10.78926	88.42283	10.83234	88.12351	12.66	353,691.32	4	62,54
R2040	On	04/08/2022	Bond Future			10.96170	85.11542	11.00641	84.81271	12.83	0.00	0	40,53
R2040	On	03/11/2022	Bond Future			11.11522	86.33717	11.16152	86.03066	12.43	0.00	0	
R2040	On	02/02/2023	Bond Future			11.26368	83.19862	11.31169	82.88779	12.60	0.00	0	
Total R2040 Future											353,691.32	4	103,07
R2040	On	05/05/2022	Bond Future	9.82	Call		66.57000	0.06657	76,690	11.05	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		7,553.78000	7.55378	7,264,580	11.05	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,066.73000	1.06673	1,162,760	12.41	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		2,915.02000	2.91502	2,711,730	12.41	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		7,154.02000	7.15402	7,421,720	14.83	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		12.34000	0.01234	9,860	15.99	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		229.96000	0.22996	198,340	14.83	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		7,209.51000	7.20951	7,477,800	14.84	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		224.84000	0.22484	193,810	14.84	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,264.96000	7.26496	7,533,840	14.85	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		219.76000	0.21976	189,320	14.85	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		13,390.82000	13.39082	13,687,660	15.99	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,913.58000	2.91358	3,066,100	12.87	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		2,754.55000	2.75455	2,604,360	12.87	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		8,411.59000	8.41159	8,663,350	15.00	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		687.00000	0.68700	636,050	15.00	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call		213.24000	0.21324	234,790	11.29	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		9,802.12000	9.80212	9,520,960	11.29	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,850.29000	1.85029	1,964,230	12.45	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		3,959.23000	3.95923	3,770,460	12.45	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,949.46000	2.94946	3,103,120	12.88	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,723.15000	2.72315	2,574,100	12.88	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,985.54000	2.98554	3,140,340	12.89	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,692.04000	2.69204	2,544,130	12.89	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,873.16000	2.87316	2,742,010	12.88	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		4,463.29000	4.46329	4,639,490	12.90	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,847.82000	2.84782	2,717,510	12.90	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/11/2022	Bond Future	11.39	Call		4,385.69000	4.38569	4,560,210	12.87	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,898.43000	2.89843	2,766,440	12.87	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,424.56000	4.42456	4,599,920	12.88	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		3,370.55000	3.37055	3,513,120	12.48	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,688.69000	4.68869	4,520,430	12.48	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		3,401.52000	3.40152	3,544,920	12.49	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,653.54000	4.65354	4,486,110	12.49	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		3,340.02000	3.34002	3,481,770	12.47	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,724.37000	4.72437	4,555,290	12.47	0.00	0	
Total R2040 Option											0.00	0	4,98
Total For R2040											353,691.32	4	108,08
R2044	On	05/05/2022	Bond Future			10.83315	85.07808	10.89154	84.66491	13.38	0.00	0	49,88
R2044	On	04/08/2022	Bond Future			10.99695	81.85048	11.05756	81.43241	13.57	0.00	0	21,68
R2044	On	03/11/2022	Bond Future			11.14248	83.02540	11.20525	82.60186	13.15	0.00	0	
R2044	On	02/02/2023	Bond Future			11.28296	79.95964	11.34805	79.52988	13.34	0.00	0	
Total R2044 Future											0.00	0	71,54
R2044	On	05/05/2022	Bond Future	11.91	Call		6,955.77000	6.95577	7,323,560	15.69	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		268.79000	0.26879	223,410	15.69	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,011.03000	7.01103	7,379,650	15.71	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		262.97000	0.26297	218,420	15.71	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,066.26000	7.06626	7,435,700	15.72	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		257.21000	0.25721	213,480	15.72	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,041.41000	3.04141	3,259,980	13.70	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,750.79000	2.75079	2,551,290	13.70	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,968.52000	2.96852	3,183,960	13.67	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,814.64000	2.81464	2,612,010	13.67	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,004.76000	3.00476	3,221,760	13.69	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,782.46000	2.78246	2,581,390	13.69	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,046.29000	3.04629	2,864,010	13.63	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,375.82000	4.37582	4,618,250	13.64	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,019.63000	3.01963	2,838,520	13.64	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,298.31000	4.29831	4,538,390	13.61	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,072.91000	3.07291	2,889,450	13.61	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,337.13000	4.33713	4,578,390	13.63	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		3,444.89000	3.44489	3,646,140	13.25	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,764.61000	4.76461	4,536,100	13.25	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		3,476.31000	3.47631	3,678,700	13.26	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,728.52000	4.72852	4,501,150	13.26	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		3,413.61000	3.41361	3,613,720	13.24	0.00	0	

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	02/02/2023	Bond Future	11.14	Put			4,800.93000	4.80093	4,571,280	13.24		0.00	0	
Total R2044 Option													0.00	0	
Total For R2044													0.00	0	71,54
R2048	On	05/05/2022	Bond Future			10.75658	84.25546	10.80971	83.86579		13.88		0.00	0	190,76
R2048	On	04/08/2022	Bond Future			10.91230	85.35988	10.96744	84.96561		13.37		0.00	0	6,0
R2048	On	03/11/2022	Bond Future			11.05163	82.18239	11.10875	81.78291		13.65		0.00	0	
R2048	On	02/02/2023	Bond Future			11.18328	83.52057	11.24247	83.11530		13.12		0.00	0	
Total R2048 Future													0.00	0	196,77
R2048	On	05/05/2022	Bond Future	11.79	Call			6,938.85000	6.93885	7,283,110	16.09		0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			288.06000	0.28806	242,650	16.09		0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			6,995.44000	6.99544	7,340,530	16.11		0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			281.74000	0.28174	237,160	16.11		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			7,052.08000	7.05208	7,397,990	16.12		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put			275.55000	0.27555	231,790	16.12		0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			225.21000	0.22521	254,780	11.75		0.00	0	2,46
R2048	On	04/08/2022	Bond Future	9.70	Put			10,201.11000	10.20111	9,836,410	11.75		0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			1,194.48000	1.19448	1,304,300	12.45		0.00	0	2,46
R2048	On	04/08/2022	Bond Future	10.40	Put			5,416.75000	5.41675	5,132,300	12.45		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			2,989.96000	2.98996	3,190,490	13.34		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			2,900.61000	2.90061	2,706,870	13.34		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			3,027.57000	3.02757	3,229,610	13.36		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			2,867.21000	2.86721	2,674,980	13.36		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			3,065.41000	3.06541	3,268,950	13.37		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			2,834.14000	2.83414	2,643,410	13.37		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			3,096.59000	3.09659	2,924,100	13.99		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			4,449.37000	4.44937	4,677,490	14.01		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			3,069.07000	3.06907	2,897,710	14.01		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			4,489.57000	4.48957	4,718,820	14.02		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,041.77000	3.04177	2,871,540	14.02		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			4,409.29000	4.40929	4,636,280	13.99		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			3,557.61000	3.55761	3,747,770	12.96		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			4,818.66000	4.81866	4,603,550	12.96		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			3,590.49000	3.59049	3,781,740	12.97		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			4,781.52000	4.78152	4,567,500	12.97		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			3,623.18000	3.62318	3,815,520	12.98		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			4,744.31000	4.74431	4,531,380	12.98		0.00	0	
Total R2048 Option													0.00	0	4,86
Total For R2048													0.00	0	201,57
R209	On	05/05/2022	Bond Future			10.45573	70.21015	10.50378	69.94088		12.68		0.00	0	21,16

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/08/2022			10.61253	71.16269	10.66222	70.89035		12.22	0.00	0	1,54
R209	On	03/11/2022			10.76028	69.03832	10.81168	68.76248		12.38	0.00	0	2,74
R209	On	02/02/2023			10.89931	70.13204	10.95248	69.85230		11.91	0.00	0	
Total R209 Future											0.00	0	25,45
R209	On	05/05/2022	9.50	Call			50.53000	0.05053	59,760	10.96	0.00	0	2,97
R209	On	05/05/2022	9.50	Put			5,994.22000	5.99422	5,734,180	10.96	0.00	0	
R209	On	05/05/2022	9.75	Call			163.38000	0.16338	188,370	11.38	0.00	0	8,54
R209	On	05/05/2022	9.75	Put			4,562.28000	4.56228	4,318,000	11.38	0.00	0	
R209	On	05/05/2022	10.25	Call			846.43000	0.84643	935,230	12.32	0.00	0	
R209	On	05/05/2022	10.75	Put			925.05000	0.92505	823,600	13.03	0.00	0	1,04
R209	On	05/05/2022	11.43	Call			5,142.48000	5.14248	5,378,350	14.46	0.00	0	
R209	On	05/05/2022	11.43	Put			227.42000	0.22742	194,020	14.46	0.00	0	
R209	On	05/05/2022	11.44	Call			5,187.94000	5.18794	5,424,400	14.48	0.00	0	
R209	On	05/05/2022	11.44	Put			222.56000	0.22256	189,750	14.48	0.00	0	
R209	On	05/05/2022	10.25	Put			2,285.41000	2.28541	2,104,940	12.32	0.00	0	11,00
R209	On	05/05/2022	11.45	Call			5,233.50000	5.23350	5,470,550	14.50	0.00	0	
R209	On	05/05/2022	11.45	Put			217.85000	0.21785	185,630	14.50	0.00	0	
R209	On	05/05/2022	12.00	Call			7,753.28000	7.75328	8,012,250	15.30	0.00	0	
R209	On	05/05/2022	12.00	Put			57.42000	0.05742	47,120	15.30	0.00	0	12,00
R209	On	05/05/2022	10.75	Call			2,282.13000	2.28213	2,449,950	13.03	0.00	0	
R209	On	04/08/2022	10.58	Call			2,057.25000	2.05725	2,184,430	12.31	0.00	0	
R209	On	04/08/2022	10.58	Put			2,508.69000	2.50869	2,363,530	12.31	0.00	0	
R209	On	04/08/2022	10.59	Call			2,084.33000	2.08433	2,212,550	12.32	0.00	0	
R209	On	04/08/2022	10.59	Put			2,480.65000	2.48065	2,336,530	12.32	0.00	0	
R209	On	04/08/2022	10.57	Call			2,030.17000	2.03017	2,156,300	12.30	0.00	0	
R209	On	04/08/2022	10.57	Put			2,536.80000	2.53680	2,390,590	12.30	0.00	0	
R209	On	03/11/2022	9.25	Put			9,386.56000	9.38656	9,135,190	11.10	0.00	0	
R209	On	03/11/2022	9.50	Put			7,973.62000	7.97362	7,733,920	11.14	0.00	0	
R209	On	03/11/2022	10.00	Call			996.33000	0.99633	1,066,750	11.52	0.00	0	
R209	On	03/11/2022	10.00	Put			5,540.60000	5.54060	5,335,180	11.52	0.00	0	6,00
R209	On	03/11/2022	10.50	Call			2,002.64000	2.00264	2,115,940	12.15	0.00	0	
R209	On	03/11/2022	10.50	Put			3,699.55000	3.69955	3,537,010	12.15	0.00	0	
R209	On	03/11/2022	9.25	Call			262.51000	0.26251	286,980	11.10	0.00	0	6,00
R209	On	03/11/2022	11.00	Put			2,351.70000	2.35170	2,231,290	12.63	0.00	0	6,00
R209	On	03/11/2022	11.01	Call			3,380.15000	3.38015	3,536,370	12.64	0.00	0	
R209	On	03/11/2022	11.01	Put			2,330.32000	2.33032	2,210,700	12.64	0.00	0	
R209	On	03/11/2022	11.02	Call			3,411.26000	3.41126	3,568,270	12.66	0.00	0	
R209	On	03/11/2022	11.02	Put			2,309.10000	2.30910	2,190,270	12.66	0.00	0	
R209	On	03/11/2022	9.50	Call			419.08000	0.41908	455,220	11.14	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	03/11/2022	Bond Future	11.03	Call		3,442.50000	3.44250	3,600,290	12.67	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,288.06000	2.28806	2,170,010	12.67	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		5,039.50000	5.03950	5,230,370	13.37	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,491.47000	1.49147	1,406,500	13.37	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		3,349.14000	3.34914	3,504,570	12.63	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,778.58000	2.77858	2,909,390	11.93	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,691.94000	3.69194	3,543,010	11.93	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,803.88000	2.80388	2,935,440	11.94	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,663.81000	3.66381	3,515,630	11.94	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		2,829.30000	2.82930	2,961,590	11.95	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,635.87000	3.63587	3,488,420	11.95	0.00	0	
Total R209 Option											0.00	0	53,60
Total For R209											0.00	0	79,05
R210	On	05/05/2022	Bond Future			218.24950	218.24950	217.55316	217.55316		0.00	0	1,00
R210	On	04/08/2022	Bond Future			221.26328	221.26328	220.55907	220.55907		0.00	0	20
R210	On	03/11/2022	Bond Future			221.55393	221.55393	220.84115	220.84115		0.00	0	
R210	On	02/02/2023	Bond Future			225.10533	225.10533	224.38235	224.38235		0.00	0	
Total R210 Future											0.00	0	1,30
Total For R210											0.00	0	1,30
R213	On	05/05/2022	Bond Future			9.94298	84.32453	9.98640	84.10232	9.75	0.00	0	25,15
R213	On	04/08/2022	Bond Future			10.13519	85.43236	10.18043	85.20781	9.31	0.00	0	
R213	On	03/11/2022	Bond Future			10.30902	83.13812	10.35614	82.91085	9.35	0.00	0	
R213	On	02/02/2023	Bond Future			10.47359	84.48845	10.52274	84.25814	9.06	0.00	0	
Total R213 Future											0.00	0	25,15
R213	On	05/05/2022	Bond Future	10.63	Call		3,619.37000	3.61937	3,793,050	10.91	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		413.52000	0.41352	364,990	10.91	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		3,659.53000	3.65953	3,833,980	10.92	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		405.14000	0.40514	357,380	10.92	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		3,699.89000	3.69989	3,875,110	10.94	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		397.01000	0.39701	350,020	10.94	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,436.21000	1.43621	1,522,460	9.24	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,840.88000	2.84088	2,702,580	9.24	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,394.92000	1.39492	1,479,480	9.22	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,900.94000	2.90094	2,760,950	9.22	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,415.48000	1.41548	1,500,880	9.23	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,870.80000	2.87080	2,731,650	9.23	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		6,404.84000	6.40484	6,215,380	8.60	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		1,435.71000	1.43571	1,513,610	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		3,969.78000	3.96978	3,820,410	9.08	0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	10.19	Put		2,963.00000	2.96300	2,837,860	9.31	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		2,594.13000	2.59413	2,708,600	9.44	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,527.44000	2.52744	2,414,640	9.44	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		487.53000	0.48753	522,540	8.60	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		6,673.30000	6.67330	6,481,040	8.60	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		535.34000	0.53534	573,150	8.60	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put		2,482.64000	2.48264	2,371,190	9.45	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,671.16000	2.67116	2,787,660	9.46	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,460.34000	2.46034	2,349,570	9.46	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		1,706.01000	1.70601	1,793,570	9.18	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,542.93000	3.54293	3,403,220	9.18	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		2,158.06000	2.15806	2,260,190	9.31	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,619.86000	2.61986	2,735,010	9.44	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,505.09000	2.50509	2,392,970	9.44	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,645.45000	2.64545	2,761,270	9.45	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,810.19000	1.81019	1,895,740	8.76	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,254.33000	4.25433	4,109,570	8.76	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		2,213.81000	2.21381	2,311,420	8.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,693.61000	3.69361	3,560,910	8.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		2,256.71000	2.25671	2,355,540	8.90	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,640.85000	3.64085	3,509,370	8.90	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		2,521.77000	2.52177	2,627,790	8.97	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,334.92000	3.33492	3,210,630	8.97	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		637.97000	0.63797	677,820	8.35	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		7,343.27000	7.34327	7,152,810	8.35	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		2,235.36000	2.23536	2,333,590	8.89	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,667.31000	3.66731	3,535,230	8.89	0.00	0	
Total R213 Option											0.00	0	3,45
Total For R213											0.00	0	28,64
R214	On	05/05/2022	Bond Future			10.75766	67.17175	10.81585	66.83443	13.84	0.00	0	16,38
R214	On	04/08/2022	Bond Future			10.91462	68.05221	10.97487	67.71089	13.35	0.00	0	1,33
R214	On	03/11/2022	Bond Future			11.05521	65.75937	11.11750	65.41352	13.61	0.00	0	
R214	On	02/02/2023	Bond Future			11.18795	66.82989	11.25238	66.47896	13.11	0.00	0	
Total R214 Future											0.00	0	17,72
R214	On	05/05/2022	Bond Future	11.73	Call		5,225.75000	5.22575	5,519,750	15.93	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		262.89000	0.26289	219,570	15.93	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,271.42000	5.27142	5,566,170	15.96	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		257.59000	0.25759	215,020	15.96	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,317.08000	5.31708	5,612,560	15.98	0.00	0	

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	05/05/2022	Bond Future	11.75	Put		252.35000	0.25235	210,510	15.98		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,388.57000	2.38857	2,563,470	13.34		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,303.29000	2.30329	2,136,870	13.34		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,329.53000	2.32953	2,501,820	13.31		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,357.01000	2.35701	2,187,980	13.31		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,358.87000	2.35887	2,532,470	13.33		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,329.94000	2.32994	2,162,220	13.33		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,385.26000	2.38526	2,240,560	14.03		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,683.35000	3.68335	3,885,460	14.05		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,364.06000	2.36406	2,220,320	14.05		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,618.71000	3.61871	3,818,910	14.02		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,406.62000	2.40662	2,260,970	14.02		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,650.98000	3.65098	3,852,130	14.03		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		2,874.30000	2.87430	3,040,650	12.97		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,819.98000	3.81998	3,635,400	12.97		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		2,900.27000	2.90027	3,067,560	12.98		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,790.49000	3.79049	3,606,850	12.98		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		2,848.45000	2.84845	3,013,860	12.96		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,849.65000	3.84965	3,664,130	12.96		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	17,72
Total for Bond												21,597,081.92	159	1,233,34
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/05/2022 GOVI			825.58600	825.58600	823.09500	823.09500				0.00	0	98
GOVI On 04/08/2022 GOVI			836.66400	836.66400	834.14700	834.14700				0.00	0	
GOVI On 03/11/2022 GOVI			848.75600	848.75600	846.20600	846.20600				0.00	0	
GOVI On 02/02/2023 GOVI			862.15100	862.15100	859.56600	859.56600				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 05/05/2022 GOVI	788.23	Call			348,650.00000	34.86500	373,560,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Call			348,550.00000	34.85500	373,460,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			348,450.00000	34.84500	373,360,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			148,670.00000	14.86700	173,840,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			148,870.00000	14.88700	174,040,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			148,770.00000	14.87700	173,940,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		257,760.00000	25.77600	283,260,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		257,960.00000	25.79600	283,460,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		257,860.00000	25.78600	283,360,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		87,360.00000	8.73600	113,210,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		87,260.00000	8.72600	113,110,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		87,460.00000	8.74600	113,310,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	9€
Total for GOVI											0.00	0	9€
AL37	On	05/05/2022	Index Future			820.77100	820.77100	819.63900	819.63900		0.00	0	
AL37	On	04/08/2022	Index Future			831.78500	831.78500	830.64400	830.64400		0.00	0	
AL37	On	03/11/2022	Index Future			843.80600	843.80600	842.65300	842.65300		0.00	0	
AL37	On	02/02/2023	Index Future			857.12300	857.12300	855.95700	855.95700		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			940.09300	940.09300	937.70500	937.70500		0.00	0	
AL7T	On	04/08/2022	Index Future			952.70800	952.70800	950.29500	950.29500		0.00	0	
AL7T	On	03/11/2022	Index Future			966.47700	966.47700	964.03400	964.03400		0.00	0	
AL7T	On	02/02/2023	Index Future			981.73000	981.73000	979.25400	979.25400		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			837.07500	837.07500	834.53900	834.53900		0.00	0	1€
ALBI	On	04/08/2022	Index Future			848.30700	848.30700	845.74400	845.74400		0.00	0	€
ALBI	On	03/11/2022	Index Future			860.56700	860.56700	857.97100	857.97100		0.00	0	
ALBI	On	02/02/2023	Index Future			874.14800	874.14800	871.51700	871.51700		0.00	0	
Total ALBI Future											0.00	0	2€
Total For ALBI											0.00	0	2€
IGOV	On	05/05/2022	Index Future			315.02800	315.02800	314.77400	314.77400		0.00	0	4€
IGOV	On	04/08/2022	Index Future			319.33200	319.33200	319.07800	319.07800		0.00	0	
IGOV	On	03/11/2022	Index Future			324.02300	324.02300	323.76700	323.76700		0.00	0	
IGOV	On	02/02/2023	Index Future			329.21100	329.21100	328.95300	328.95300		0.00	0	
Total IGOV Future											0.00	0	4€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IGOV										0.00	0	45
Total for Index										0.00	0	71
JIBAR f On 16/03/2022 Jibar Future			4.23500	95.76500	4.23500	95.76500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.59500	95.40500	4.58500	95.41500				0.00	0	
JIBAR f On 18/05/2022 Jibar Future			4.64000	95.36000	4.63000	95.37000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			5.00500	94.99500	4.98500	95.01500				0.00	0	
JIBAR f On 20/07/2022 Jibar Future			5.06000	94.94000	5.04000	94.96000				0.00	0	
JIBAR f On 17/08/2022 Jibar Future			5.39000	94.61000	5.37000	94.63000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.45000	94.55000	5.42000	94.58000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			6.00500	93.99500	5.97500	94.02500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			6.25000	93.75000	6.23000	93.77000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.49000	93.51000	6.48000	93.52000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.59500	93.40500	6.59500	93.40500				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			6.75500	93.24500	6.75500	93.24500				0.00	0	
Total Jibar Future										0.00	0	21
Total For JIBAR FUTURE										0.00	0	21
Total for Jibar										0.00	0	21
Total for Derivatives :										21,597,081.92	159	1,235,26
ABCPI On 07/12/2023 Spot Bond			2.42500	320.18970	2.42500	320.11003				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.89661				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.38240				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.77620	9.65000	101.74985				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.08500	91.73701	11.08500	91.70983				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.10496				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN0! On 17/03/2026 Spot Bond					0.00000	99.83977				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1· On 14/05/2022 Spot Bond					0.00000	100.41259				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1! On 11/11/2022 Spot Bond					0.00000	100.88041				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1! On 26/09/2023 Spot Bond					0.00000	102.07150				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2· On 30/05/2022 Spot Bond					0.00000	100.33104				0.00	0	1,000,000,00
Total ABFN21 SPOT										0.00	0	1,000,000,00
Total For ABFN21										0.00	0	1,000,000,00
ABFN2· On 30/05/2024 Spot Bond					0.00000	101.66434				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2· On 25/05/2027 Spot Bond					0.00000	100.17485				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2! On 17/10/2024 Spot Bond					0.00000	102.24346				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2! On 17/10/2029 Spot Bond					0.00000	104.20507				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2! On 29/08/2023 Spot Bond					0.00000	100.59965				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2! On 29/08/2025 Spot Bond					0.00000	100.72264				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3! On 29/08/2028 Spot Bond					0.00000	101.62512				0.00	0	
Total ABFN30 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 ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.73785				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.40607				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.86964				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.30169				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.71158				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.54713				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.09379				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.08063				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.17604				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.47728				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.69079				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.71058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond					0.00000	100.72475				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	101.05503				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN46 On 24/08/2023 Spot Bond					0.00000	100.30107				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.16103				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	101.11476				0.00	2,000,000,000	1,000,000,000
Total ABFN49 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABFN49										0.00	2,000,000,000	1,000,000,000
ABFN49 On 30/03/2026 Spot Bond					0.00000	100.89414				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	101.02264				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	100.81761				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN52 On 14/02/2025 Spot Bond					0.00000	100.30155				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN53 On 14/02/2027 Spot Bond					0.00000	100.31172				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN54 On 14/02/2029 Spot Bond					0.00000	100.32025				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.94731				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.55949				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.16850				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.71590				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.93000	6.93000	6.93000	146.65243				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	31.78734	100.00000	31.71043				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.68000	2.68000	2.68000	156.56700				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.59500	3.59500	3.59500	209.49997				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.37000	4.37000	4.37000	235.10490				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.96500	6.96500	6.96500	100.87711				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.98500	7.98500	7.98500	112.01964				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.40500	103.80757	5.40500	103.79235				0.00	0	
Total ABS13 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 ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.49500	105.94021	5.49500	105.92435			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.67500	111.90948	7.67500	111.88620			0.00	0	150,000,00
Total ABS16 SPOT									0.00	0	150,000,00
Total For ABS16									0.00	0	150,000,00
ABS17 On 11/11/2027 Spot Bond			8.25000	114.05246	8.25000	114.02699			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.93500	110.12559	5.93500	110.10779			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.14500	102.35930	8.14500	102.33673			0.00	0	5,200,000,00
Total ABS7 SPOT									0.00	0	5,200,000,00
Total For ABS7									0.00	0	5,200,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.09749	100.00000	11.07266			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.76500	323.70973	1.76500	323.63500		35,300,000,000.00	20,000,000	389,000,00	
Total ABS12 SPOT								35,300,000,000.00	20,000,000	389,000,00	
Total For ABS12								35,300,000,000.00	20,000,000	389,000,00	
ABX01 On 10/07/2024 Spot Bond			10.86000	10.86000	10.86000	101.80165		0.00	0		
Total ABX01 SPOT								0.00	0		
Total For ABX01								0.00	0		
ACL097 On 20/12/2025 Spot Bond					0.00000	101.37208		0.00	0		
Total ACL097 SPOT								0.00	0		
Total For ACL097								0.00	0		
ACL098 On 20/12/2025 Spot Bond					0.00000	101.33002		0.00	0		
Total ACL098 SPOT								0.00	0		
Total For ACL098								0.00	0		
ACL185 On 20/09/2022 Spot Bond					0.00000	101.09897		0.00	0		
Total ACL185 SPOT								0.00	0		
Total For ACL185								0.00	0		
ACL185 On 20/09/2022 Spot Bond					0.00000	101.32610		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.32610				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.36190				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.36190				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	172.61938				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	174.40232				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.25878				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.72754				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.32773				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.55641				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.26169				0.00	0	390,000,00
Total AGL01 SPOT										0.00	0	390,000,00
Total For AGL01										0.00	0	390,000,00
AGL02 On 11/04/2024 Spot Bond					0.00000	102.18357				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL03 On 17/05/2025 Spot Bond					0.00000	101.92337				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.10874				0.00	1,330,000,000	665,000,000
Total AGT01 SPOT										0.00	1,330,000,000	665,000,000
Total For AGT01										0.00	1,330,000,000	665,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.65169				0.00	0	230,000,000
Total AGT02 SPOT										0.00	0	230,000,000
Total For AGT02										0.00	0	230,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	102.81891				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.26515				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.68125				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.70723				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.28500	99.03229	8.28500	99.01008				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.74641				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.87687				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.03974				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.58974				0.00	0	
Total AHF2O1 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 AHF2O1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.22456				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.65500	104.79115	6.65500	104.77220				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.21127				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.23595				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.25111				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.62514				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.32790				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	540,000,00
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.67301				0.00	0	
Total AHF6A2 SPOT										0.00	0	540,000,00
Total For AHF6A2										0.00	0	540,000,00
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.23586				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.25100				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.35670				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.37222				0.00	0	390,000,00

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 AHF7A1 SPOT										0.00	0	390,000,00
Total For AHF7A1										0.00	0	390,000,00
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.22069				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.24343				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.23775				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.25857				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.25138				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.38677				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.36797				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			7.65500	108.45240	7.65500	108.43002				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04: On 29/05/2024 Spot Bond			8.15500	104.69585	8.15500	104.67274				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			11.92500	92.78138	11.92500	92.75170				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			5.62500	188.64457	5.62500	188.58136				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF06 On 24/08/2022 Spot Bond					0.00000	100.14958				0.00	200,000,000	100,000,000
Total APF06 SPOT										0.00	200,000,000	100,000,000
Total For APF06										0.00	200,000,000	100,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	101.12350				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.65352				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.93620				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.51060				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.21752				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.56458				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.72000	250.05675	4.72000	249.97908				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.22000	217.33049	5.22000	217.26001				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.46500	199.85465	4.46500	199.79393				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.47137				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	101.11384				0.00	0	
Total ASN194 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 ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.72000	115.98979	4.72000	115.95365				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	101.15146				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.16872				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.28645				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.10718				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.07989				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.46717				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.15843				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.33169				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.24209				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.23519				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	99.88251				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.10836				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.24615				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.75723				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.16500	4.16500	4.16500	110.71389				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.87500	4.87500	4.87500	101.50241				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.18044				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.34712				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.44334				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.56328				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.83000	114.39759	4.83000	114.36159				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.26715				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 20/06/2024 Spot Bond					0.00000	101.15139				0.00	0	17,000,00
Total ASN346 SPOT										0.00	0	17,000,00
Total For ASN346										0.00	0	17,000,00
ASN35 On 20/06/2024 Spot Bond					0.00000	101.23567				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.21454				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.21454				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.11996				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.45652				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.19135				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.23554				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.73526				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	99.87325				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	99.87325				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.78775				0.00	0	
Total ASN386 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 ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.20187				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN391 On 20/11/2022 Spot Bond					0.00000	100.21852				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	99.84345				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN401 On 20/12/2024 Spot Bond					0.00000	101.19345				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN411 On 20/12/2024 Spot Bond					0.00000	101.40386				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN421 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.56232				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN441 On 22/06/2023 Spot Bond					0.00000	101.09062				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN451 On 23/06/2025 Spot Bond					0.00000	101.12534				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.48951				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.94086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.71934				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.68269				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.68937				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	100.89162				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.20218				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.50563				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.58884				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	102.02719				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.60854				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	112.52574				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.19720				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 01/09/2025 Spot Bond					0.00000	101.96503				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.90226				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.90226				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.51953				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.68000	99.32046	9.68000	99.29466				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.86000	99.10125	8.86000	99.07765				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.41000	97.77081	9.41000	97.74611				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.41000	97.77081	9.41000	97.74611				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.90231	9.10000	100.87804				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.07535	11.05000	101.04533				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.07059	11.00000	101.04069				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.02291	10.50000	100.99435				0.00	0	
Total ASN532 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 ASN532										0.00	0	
ASN53! On 31/01/2024 Spot Bond			10.50000	101.02291	10.50000	100.99435				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54! On 02/04/2026 Spot Bond					0.00000	101.09880				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54! On 31/01/2030 Spot Bond					0.00000	100.56760				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54! On 28/11/2022 Spot Bond					0.00000	100.34112				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54! On 31/07/2023 Spot Bond			10.60000	101.03245	10.60000	101.00363				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55! On 31/01/2024 Spot Bond			10.47000	102.42652	10.47000	100.99157				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55! On 31/01/2024 Spot Bond			10.55000	101.02768	10.55000	100.99899				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56! On 05/02/2024 Spot Bond					0.00000	100.51185				0.00	5,000,000,000	2,500,000,000
Total ASN560 SPOT										0.00	5,000,000,000	2,500,000,000
Total For ASN560										0.00	5,000,000,000	2,500,000,000
ASN56! On 24/04/2025 Spot Bond					0.00000	100.67853				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56! On 04/09/2024 Spot Bond					0.00000	100.04821				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57! On 13/02/2023 Spot Bond					0.00000	99.52044				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57! On 20/12/2022 Spot Bond					0.00000	101.15143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58(On 13/02/2023 Spot Bond					0.00000	99.83673				0.00	14,000,000,000	7,000,000,000
Total ASN580 SPOT										0.00	14,000,000,000	7,000,000,000
Total For ASN580										0.00	14,000,000,000	7,000,000,000
ASN58(On 14/11/2022 Spot Bond					0.00000	100.39489				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58(On 14/03/2022 Spot Bond					0.00000	99.86847				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	99.59027				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.22000	100.90043	9.22000	100.87531				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.81380				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.75605				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.56725				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.63979				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	100.14509				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	99.10598				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN610 On 31/01/2030 Spot Bond					0.00000	100.68616				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2022 Spot Bond					0.00000	101.34247				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	100.53314				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	101.27131				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.27760				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	100.51588				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	101.20278				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.15141				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	101.03521				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	101.38289				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	101.52143				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635 On 05/06/2023 Spot Bond					0.00000	100.00016				0.00	0	
Total ASN635 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 ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.63358				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	99.87321				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.85445				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.26325				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.12561				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.25819				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.06271				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	101.14076				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.45624				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.51932				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	102.11682				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68 On 22/06/2026 Spot Bond					0.00000	102.18919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.24204				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.56245				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.65135				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.93361				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.63664				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.30903				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.31955				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.17244				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.45444				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.47918				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.27699				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN715 On 31/03/2032 Spot Bond					0.00000	101.28124				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN716 On 15/09/2033 Spot Bond					0.00000	99.82308				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	100.83760				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	100.93634				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	99.88168				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	100.74638				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.00013				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.62951				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.13797				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	101.27603				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.25645				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	101.27748				0.00	0	
Total ASN746 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 ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	100.27935				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	100.59602				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.10912				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76 On 10/03/2022 Spot Bond					0.00000	101.20775				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76 On 17/03/2022 Spot Bond					0.00000	101.17984				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76 On 22/03/2022 Spot Bond					0.00000	101.11460				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76 On 21/12/2026 Spot Bond					0.00000	101.62642				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77 On 21/12/2026 Spot Bond					0.00000	101.53332				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77 On 22/03/2022 Spot Bond					0.00000	101.14167				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77 On 29/03/2022 Spot Bond					0.00000	101.03081				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77 On 05/04/2022 Spot Bond					0.00000	100.83428				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77 On 11/04/2022 Spot Bond					0.00000	100.82309				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.79198				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.76590				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78(On 13/04/2022 Spot Bond					0.00000	100.75391				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78(On 21/12/2026 Spot Bond			9.11384	9.11384	9.11384	107.44977				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78(On 19/04/2022 Spot Bond					0.00000	100.66212				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN78(On 25/04/2022 Spot Bond					0.00000	100.59168				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78(On 28/04/2022 Spot Bond					0.00000	100.56823				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78(On 28/04/2022 Spot Bond					0.00000	100.57344				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79(On 28/04/2022 Spot Bond					0.00000	100.57344				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN79(On 15/03/2025 Spot Bond					0.00000	99.82316				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79(On 06/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total ASN797 SPOT										0.00	0	10,000,000.00
Total For ASN797										0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			4.38500	104.44673	4.38500	104.43421				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	104.22262	9.30000	104.19617				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.74751				0.00	370,000,000	370,000,000
Total BAW22 SPOT										0.00	370,000,000	370,000,000
Total For BAW22										0.00	370,000,000	370,000,000
BAW28 On 06/06/2022 Spot Bond					0.00000	100.08600				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.21195				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.94012				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.01000	101.17860	7.01000	101.15945				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.94932				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.92606				0.00	1,500,000,000	1,500,000,000
Total BAW36 SPOT										0.00	1,500,000,000	1,500,000,000
Total For BAW36										0.00	1,500,000,000	1,500,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.81194				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.50102				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.85500	8.85500	8.85500	104.37362				0.00	0	
Total BAYA67 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 BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.47000	11.47000	11.47000	107.52417				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.38520				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.03313				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.29185				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.29218				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.26892				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.69657				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.30157				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.32868				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.59106				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.54542				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.73428				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.50017				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.59015				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.57141				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.77507				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.71212				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.27522				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.72980				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.45618				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.50073				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.45579				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.81477				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.15694				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.85998				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	101.81555				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.10986				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.90554				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.81510				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.41500	8.41500	8.41500	101.72015				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.53218				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.43190				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.98349				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.35109				0.00	0	
Total BDX34 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 BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.82507				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.82318				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.42876				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.16444				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.97445				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.64500	102.07790	7.64500	102.05730				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.08030				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.73812				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.22366				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.54968				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.12557				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.14004				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.73931				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.47047				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.71638				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.39500	108.03068	6.39500	108.01190				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	99.96661				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.58642				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.80837				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.63152				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.65036				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.95214				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.68100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 05/01/2025 Spot Bond					0.00000	93.21500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.55500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	50.46100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.89187				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BNPP1 On 10/05/2022 Spot Bond					0.00000	100.35733				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1 On 23/05/2022 Spot Bond					0.00000	100.16274				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1 On 03/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	200,000,000,00
Total BNPP18 SPOT										0.00	0	200,000,000,00
Total For BNPP18										0.00	0	200,000,000,00
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.97880				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.31861				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.97088				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.35308				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.16319				0.00	0	
Total BPPF23 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 BPPF23										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.51415				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	101.00943				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.47934				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.49672				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.20536				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.41749				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.44021				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.08515				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.40377				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.85790				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.49856				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.91000	108.18701	7.91000	108.16395				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.16000	109.72723	8.16000	109.70312			65,280,000,000.00	8,000,000,000	2,000,000,000	
Total CCT02 SPOT									5,280,000,000.00	8,000,000,000	2,000,000,000	
Total For CCT02									5,280,000,000.00	8,000,000,000	2,000,000,000	
CCT03 On 15/03/2025 Spot Bond			8.76000	106.03754	8.76000	106.01243			0.00	0	2,050,000,000	
Total CCT03 SPOT									0.00	0	2,050,000,000	
Total For CCT03									0.00	0	2,050,000,000	
CCT04 On 17/07/2027 Spot Bond			10.18000	10.18000	10.18000	101.30150			0.00	0	350,000,000	
Total CCT04 SPOT									0.00	0	350,000,000	
Total For CCT04									0.00	0	350,000,000	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.74832			0.00	0		
Total CGR42 SPOT									0.00	0		
Total For CGR42									0.00	0		
CGR46 On 28/02/2023 Spot Bond					0.00000	100.15685			0.00	0		
Total CGR46 SPOT									0.00	0		
Total For CGR46									0.00	0		
CGR47 On 28/02/2025 Spot Bond					0.00000	100.16699			0.00	0		
Total CGR47 SPOT									0.00	0		
Total For CGR47									0.00	0		
CGR50 On 23/10/2023 Spot Bond					0.00000	100.90119			0.00	0		
Total CGR50 SPOT									0.00	0		
Total For CGR50									0.00	0		
CGR51 On 23/10/2024 Spot Bond					0.00000	100.95793			0.00	0		
Total CGR51 SPOT									0.00	0		
Total For CGR51									0.00	0		
CLN315 On 20/03/2023 Spot Bond			4.77000	109.97194	4.77000	107.47100			0.00	0		
Total CLN315 SPOT									0.00	0		
Total For CLN315									0.00	0		
CLN317 On 20/03/2023 Spot Bond					0.00000	102.62600			0.00	0		
Total CLN317 SPOT									0.00	0		
Total For CLN317									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN34 On 20/12/2023 Spot Bond					0.00000	101.08675				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			7.50500	110.56354	7.50500	110.54104				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	113.85896	8.70700	115.42200				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.62286				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.66209				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	105.55447				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	104.15151	10.98000	104.12077				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	111.90100				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	118.35065	6.50000	113.97400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.12700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.24613				0.00	0	
Total CLN394 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 CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.36249				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.35964				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.35964				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.38000	145.32617	5.38000	145.27832				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.82000	143.58107	5.82000	143.53209				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.82000	143.58107	5.82000	143.53209				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.85500	99.90618	6.85500	99.88744				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	99.88675				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.22212				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.17512				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.17512				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.27880				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.27880				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 28/07/2022 Spot Bond			6.65500	101.93581	6.65500	101.91770				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.16570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.45454				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.12863				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			7.05500	106.88167	7.05500	106.86153				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.67693				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.91877				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.97108				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.48536				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.97535				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.59150				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.17044				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.51102				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN516 On 15/09/2022 Spot Bond			9.96000	99.81223	9.96000	99.78543				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.52219	10.01000	103.49442				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.18834				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.74919	9.60000	101.72322				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.88740				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.11936				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	99.97515	9.20000	99.95032				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 24/04/2023 Spot Bond					0.00000	101.18148				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 26/04/2023 Spot Bond					0.00000	100.89565				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 21/02/2024 Spot Bond					0.00000	101.25097				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 25/11/2022 Spot Bond					0.00000	100.32780				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 12/03/2023 Spot Bond					0.00000	99.88740				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	101.35143				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.78576				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53: On 18/07/2025 Spot Bond			9.64000	103.37669	9.64000	103.34981				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53: On 18/07/2023 Spot Bond					0.00000	99.96780				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	100.62454				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	100.91593				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54: On 20/12/2023 Spot Bond					0.00000	148.60300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 30/05/2022 Spot Bond					0.00000	100.12199				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	102.62711				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54: On 21/08/2026 Spot Bond			9.11000	103.68114	9.11000	103.65563				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54: On 29/03/2025 Spot Bond			9.16000	106.81934	9.16000	106.79292				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54: On 12/11/2025 Spot Bond			9.25000	106.01362	9.25000	105.98715				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	314.14931				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 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	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.35383				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.35032				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.19510				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.01578				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	120.77200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.41676				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	103.09326	10.19000	103.10809				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			9.11000	106.45095	9.11000	106.42477				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN564 On 08/02/2024 Spot Bond					0.00000	100.46026				0.00	0	400,000,00
Total CLN564 SPOT										0.00	0	400,000,00
Total For CLN564										0.00	0	400,000,00
CLN565 On 21/02/2024 Spot Bond					0.00000	100.21877				0.00	0	400,000,00
Total CLN565 SPOT										0.00	0	400,000,00
Total For CLN565										0.00	0	400,000,00
CLN566 On 17/01/2024 Spot Bond					0.00000	103.01989				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.04875				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.39402				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.34000	105.12667	9.34000	105.10016				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.36740				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.39597				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	99.86993				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.47756				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.75291				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.06099				0.00	0	
Total CLN579 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 CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.42120				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.11537				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	99.82705				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.68124				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.11188				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.56768				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	99.95083				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 14/06/2022 Spot Bond					0.00000	101.22267				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	101.23786				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	101.34636				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	101.34556				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.80000	148.09099	3.80000	119.55321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.19214				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.05889				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.19214				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	102.58113				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.00084				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.95504				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.23786				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.23786				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.15000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.71185				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.43364				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2022 Spot Bond					0.00000	100.33337				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.37510				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.79599				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.21727				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.28100	9.32000	103.25515				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	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.64279				0.00	0	400,000,00
Total CLN610 SPOT										0.00	0	400,000,00
Total For CLN610										0.00	0	400,000,00
CLN611 On 14/04/2026 Spot Bond					0.00000	103.05907				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	99.99992				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.21030				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.44268				0.00	0	400,000,00
Total CLN614 SPOT										0.00	0	400,000,00
Total For CLN614										0.00	0	400,000,00
CLN615 On 30/09/2022 Spot Bond					0.00000	100.97332				0.00	0	
Total CLN615 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 CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	97.24000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.58789				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.72946				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.19558				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.59042				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.58843				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.60563				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.52700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.63568				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.63500	103.02962	6.63500	103.01104				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.27070				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.52777				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.02500	63.08132	12.02500	83.21842				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.26293				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.81000	99.54673	9.81000	99.52039				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.26956				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.26071				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.13313				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.46347				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.97033				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.22443				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.26842				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.63777				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64(On 19/08/2025 Spot Bond					0.00000	100.29114				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	100.70000				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	100.22557				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	101.21467				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64(On 29/01/2024 Spot Bond					0.00000	100.84827				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	101.21677				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	100.41662				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64(On 31/05/2026 Spot Bond					0.00000	100.11737				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.26842				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond					0.00000	100.21901				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.26842				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65(On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	98.34000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.50912				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.14948				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.85359				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.70700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.50700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	117.35100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	142.23100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.28232				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.19843				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.31837				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.15013				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.79724				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.12712				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.29493				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	99.96864				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.36684	149.44177	4.36684	121.37489				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.36684	149.44177	4.36684	121.37568				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.30060				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.31573				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.22978				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.41662				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.32834				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	99.99993				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.17590				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.20914				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.59317				0.00	0	400,000,00
Total CLN685 SPOT										0.00	0	400,000,00
Total For CLN685										0.00	0	400,000,00
CLN687 On 21/12/2026 Spot Bond					0.00000	101.43739				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.43718				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	101.26093				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	101.05331				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.26107				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.39913				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.48019				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.94609				0.00	0	
Total CLN698 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 CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.45226				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.10758				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.35838				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.82425				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.75321				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.05100				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.32329				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	99.93785				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.23171				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.47850				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	81.72371				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	99.89440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.30758				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.24002				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.24002				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.24002				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.50872				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	99.94384				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.49734				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.82243				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.08946				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.53876				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.13829				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	101.13829				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.13829				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.15905				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.15905				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.15905				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	83.06092				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	84.10957				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	84.75479				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	99.94275				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.85891				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.38300				0.00	0	
Total CLN737 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 CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.44606				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.78000				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	92.50009				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.26463				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.33339				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.31858				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.51800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.93306				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.14444				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	101.26102				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.66720				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	99.93840				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.92660				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.71873				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	98.95414				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	102.10865				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	102.04588				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76 On 22/04/2026 Spot Bond					0.00000	101.08713				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	100.49307				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.59780				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	92.19012				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	100.71873				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	101.31174				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	101.30422				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond					0.00000	99.16955				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.63980				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.39447				0.00	0	
Total CLN772 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 CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	100.13281				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.69246				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			6.54000	6.54000	6.54000	116.29124				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	100.12864				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: 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	
CLN77: On 31/08/2026 Spot Bond					0.00000	100.15487				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.57707				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.58181				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	100.45967				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.67191				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.60553				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.61597				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.23098				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.09478				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.23098				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	101.56518				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	101.43317				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.63573				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.57500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.52936				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	99.34428				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.49257				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.39547				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN796 On 31/03/2026 Spot Bond					0.00000	100.13210				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.13213				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.13226				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.11303				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000.00
Total CLN800 SPOT										0.00	0	2,000,000.00
Total For CLN800										0.00	0	2,000,000.00
CLN801 On 28/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000.00
Total CLN801 SPOT										0.00	0	2,000,000.00
Total For CLN801										0.00	0	2,000,000.00
CLN803 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total CLN803 SPOT										0.00	0	5,000,000.00
Total For CLN803										0.00	0	5,000,000.00
CLN81 On 18/04/2028 Spot Bond			8.41500	101.74319	8.41500	101.72015				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.85500	108.15230	7.85500	108.12941				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.38000	106.00459	10.38000	105.97513				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.94500	109.11510	6.94500	109.09464				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.49000	105.53260	7.49000	105.51128				0.00	0	
Total COT01 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 COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			12.17000	96.06616	12.17000	96.03499			0.00	0	100,000,00
Total COT02 SPOT									0.00	0	100,000,00
Total For COT02									0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.76000	96.58342	10.76000	96.55561			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.85500	9.85500	9.85500	105.73990			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.76401			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.67412			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.22109			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.53222			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.51000	9.51000	9.51000	105.25484			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.61982			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.23784			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.88500	103.13465	6.88500	103.11537		4,819,500,000,000.00		700,000,000	350,000,00
Total DV23 SPOT								4,819,500,000,000.00		700,000,000	350,000,00
Total For DV23								4,819,500,000,000.00		700,000,000	350,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	51.01830	100.00000	50.90413			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	51.01830	100.00000	50.90413			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.43500	104.49873	7.43500	104.47767			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.47162	9.69000	100.44537			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.47162	9.69000	100.44537			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			9.71000	99.73724	9.71000	99.71112			0.00	0	2,000,000,00
Total DV27 SPOT									0.00	0	2,000,000,00
Total For DV27									0.00	0	2,000,000,00
DV29 On 18/02/2029 Spot Bond			12.03000	91.56903	12.03000	91.53948			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	100.49114	10.10000	100.46379			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.49114	10.10000	100.46379			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	101.04978			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.21424			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.67245			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.15911			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.14884			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.00055			0.00	4,200,000,000	4,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF26 SPOT										0.00	4,200,000,000	4,200,000,000
Total For DVF26										0.00	4,200,000,000	4,200,000,000
DVF27 On 02/04/2029 Spot Bond					0.00000	99.55641				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	99.86419				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.47929				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.47231				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.50596				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	97.19457				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.53339				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.51354				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.26424				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	99.85682				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.85133				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN22 On 14/03/2022 Spot Bond			4.45000	99.92691	4.45000	99.91473				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.96500	105.36472	6.96500	105.34479				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.98000	113.13666	4.98000	113.10061				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.72000	102.80725	4.72000	102.77523				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	139.22983	2.25000	139.19579				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.87500	151.75687	3.87500	151.71308				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.74800	139.05078	3.74800	139.01112				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.79000	134.33779	3.79000	134.29934				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.67000	116.99808	4.67000	116.96188				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.69000	104.89613	4.69000	104.86354				0.00	0	40,000,00
Total EL36 SPOT										0.00	0	40,000,00
Total For EL36										0.00	0	40,000,00
EL36/I2 On 31/01/2036 Spot Bond			2.25000	139.22983	2.25000	139.19579				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	164.67451				0.00	0	
Total ELN001 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	162.02720				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	125.53898				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	124.57416				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	122.26730				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	113.61967				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	114.51904				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	109.78978				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	111.60124				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	92.32444				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.82000	103.85409	9.82000	103.82659				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.74500	11.74500	11.74500	96.33489				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.79500	11.79500	11.79500	101.01383				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			9.91000	9.91000	9.91000	102.58223				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.91000	9.91000	9.91000	102.99685				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.74500	11.74500	11.74500	74.36442				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.07500	11.07500	11.07500	100.99291				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.74500	11.74500	11.74500	95.23722				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.05948				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.99991				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.89085				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF019 On 12/09/2022 Spot Bond					0.00000	99.89396				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.43940				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.02838				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.12208				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	99.99980				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	99.89487				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.38050				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.05868				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.06023				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.71606				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.12241				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.56314				0.00	0	
Total EQT006 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 EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	101.13141				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.83149				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.37420				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.47996				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.29009				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.27784				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.30962				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.28028				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.29248				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.27398				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.26808				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.30469				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.28500	104.29306	6.28500	104.27524				0.00	0	300,000,00
Total ES23 SPOT										0.00	0	300,000,00
Total For ES23										0.00	0	300,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	101.13858	10.00000	101.11132				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.91000	99.82330	8.91000	99.79940		133,694,550,000,000.00		15,005,000,000	17,785,000,00	
Total ES26 SPOT								13,694,550,000,000.00		15,005,000,000	17,785,000,00	
Total For ES26								13,694,550,000,000.00		15,005,000,000	17,785,000,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.37686	7.85000	103.35499				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.29000	75.76274	11.33500	75.50373		57,579,000,000.00		5,100,000	1,865,100,00	
Total ES33 SPOT								57,579,000,000.00		5,100,000	1,865,100,00	
Total For ES33								57,579,000,000.00		5,100,000	1,865,100,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	99.85772	7.50000	99.83742				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.71500	78.43574	11.77000	78.07710		36,316,500,000.00		3,100,000	5,223,100,00	
Total ES42 SPOT								36,316,500,000.00		3,100,000	5,223,100,00	
Total For ES42								36,316,500,000.00		3,100,000	5,223,100,00	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.11189	8.50000	103.08831				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	99.95212				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.66060				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.26714				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.44669				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.22610				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.40195				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.32889				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.56511				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.32761				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.47165				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.50203				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.20757				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.22174				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.22529				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB17/JIBAR									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.99968			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.45450			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.97991			0.00	0	
Total FRB24 SPOT									0.00	0	
Total For FRB24									0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	106.18481			0.00	0	
Total FRB25 SPOT									0.00	0	
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.61971			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.49000	108.58095	8.49000	108.55614			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.03158			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.84010			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.41000	102.24974	8.41000	102.22660			0.00	0	1,000,000.00
Total FRB30 SPOT									0.00	0	1,000,000.00
Total For FRB30									0.00	0	1,000,000.00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.18779			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.20500	321.35736	2.20500	321.27931		44,100,000,000.00		20,000,000	10,000,000
Total FRBI23 SPOT								44,100,000,000.00		20,000,000	10,000,000
Total For FRBI23								44,100,000,000.00		20,000,000	10,000,000
FRBI25 On 31/01/2025 Spot Bond			2.68500	2.68500	2.68500	156.54515		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.66500	208.75818	3.66500	208.69926				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.11000	4.11000	4.11000	111.10528				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.66500	4.66500	4.66500	228.71920				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.91500	100.93691	4.91500	100.90502				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.95000	100.36014	4.95000	100.32826				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.21484	7.21484	7.21484	83.08329				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.27497	7.27497	7.27497	82.27596				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.98000	3.98000	3.98000	151.00578				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	95.07070				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	101.33629				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.30040				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.71826				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.58879				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	100.93532				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.22640				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	101.38294				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	115.23046				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.52384				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	101.24379				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	113.21339				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	101.20826				0.00	0	
Total FRC289 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 FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.72931				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.35116				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.35685				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	101.70382				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	101.92023				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	102.34365				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.14191				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.38191				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.11125				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.39933				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	101.18297				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	101.35758				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.48808				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	99.62724				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.41592				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.59619				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.34075				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.48786				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.64405				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.37213				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.93206				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	102.02091				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.93639				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 27/12/2022 Spot Bond					0.00000	100.11517				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.43852				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.70931				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	100.53735				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC332 On 25/04/2023 Spot Bond					0.00000	102.42191				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC333 On 07/12/2023 Spot Bond					0.00000	100.41135				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.63733				0.00	0	390,000,00
Total FRC340 SPOT										0.00	0	390,000,00
Total For FRC340										0.00	0	390,000,00
FRC341 On 20/12/2024 Spot Bond					0.00000	101.75716				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	101.21940				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.76268				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.59704				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC345 On 27/03/2024 Spot Bond					0.00000	102.19259				0.00	0	
Total FRC347 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 FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.81553				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.70218				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	100.62208				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.12878				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.95522				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.71294				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.79161				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.72008				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.72593				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.57491				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.77541				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.60956				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	101.01544				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.44982				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.36510				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.58020				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	102.02076				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.13741				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	103.48145				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	103.49185				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.71493				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.71159				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC374 On 20/06/2026 Spot Bond					0.00000	103.58755				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.04075				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	103.91359				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	103.89075				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.22914				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.46895				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 20/12/2026 Spot Bond					0.00000	101.39322				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC382 On 24/03/2022 Spot Bond					0.00000	101.10060				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC383 On 28/04/2022 Spot Bond					0.00000	100.58082				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.30158				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	100.30158				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.28843				0.00	0	
Total FRC386 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 FRC386									0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.28843			0.00	0	
Total FRC387 SPOT									0.00	0	
Total For FRC387									0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	99.99991			0.00	0	
Total FRC388 SPOT									0.00	0	
Total For FRC388									0.00	0	
FRC39 On 25/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	20,000,000.00
Total FRC390 SPOT									0.00	0	20,000,000.00
Total For FRC390									0.00	0	20,000,000.00
FRC39 On 28/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	70,000,000,000	70,000,000,000	70,000,000,000
Total FRC391 SPOT								10,000,000,000,000.00	70,000,000,000	70,000,000,000	70,000,000,000
Total For FRC391								10,000,000,000,000.00	70,000,000,000	70,000,000,000	70,000,000,000
FRI33 On 28/02/2033 Spot Bond			4.37000	106.55730	4.37000	106.52532			0.00	0	
Total FRI33 SPOT									0.00	0	
Total For FRI33									0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.57000	118.20355	4.57000	118.16722			0.00	0	
Total FRI38 SPOT									0.00	0	
Total For FRI38									0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.73919			0.00	0	
Total FRJ022 SPOT									0.00	0	
Total For FRJ022									0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total FRJ22 SPOT									0.00	0	
Total For FRJ22									0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.31283			0.00	0	
Total FRJ23 SPOT									0.00	0	
Total For FRJ23									0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.82206			0.00	0	
Total FRJ24 SPOT									0.00	0	
Total For FRJ24									0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.26344			0.00	0	
Total FRJ25 SPOT									0.00	0	
Total For FRJ25									0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.17358			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.28666				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.09053				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.16218				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.10892				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.13800	4.13800	4.13800	108.58488				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.54000	4.54000	4.54000	118.61590				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.18419				0.00	0	800,000,0€
Total FRS103 SPOT										0.00	0	800,000,0€
Total For FRS103										0.00	0	800,000,0€
FRS10 On 23/01/2024 Spot Bond					0.00000	100.55288				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.68000	116.57529	4.68000	116.53910				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.67000	228.68356	4.67000	228.61277				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.82000	114.54125	4.82000	114.50525				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS112 On 07/12/2033 Spot Bond			4.70000	4.70000	4.70000	227.97543				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.53000	152.94644	3.53000	152.90373				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	131.98757	3.70500	131.95007				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.62000	117.46012	4.62000	117.42384				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.82000	225.51805	4.82000	225.44732				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.87000	224.47453	4.87000	224.40386				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.06000	124.26447	3.06000	154.91651				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.90000	223.85125	4.90000	223.78057				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.82000	114.54125	4.82000	114.50525				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.27500	201.92899	4.27500	201.86866				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.57000	104.33756	5.57000	104.30266				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.16500	203.14126	4.16500	203.08116				0.00	0	
Total FRS129 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 FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.22500	202.47899	4.22500	202.41878				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.41000	213.56699	5.41000	213.49667				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.52000	104.98305	5.52000	104.94808				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	114.50525				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.80000	114.82922	4.80000	114.79320				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.03500	204.58475	4.03500	204.52495				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.18000	218.13296	5.18000	218.06246				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.16500	203.14126	4.16500	203.08116				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.16500	203.14126	4.16500	203.08116				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.56600	209.89143	3.56600	209.83273				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.83000	151.67887	3.83000	151.63528				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.51500	199.31288	4.51500	199.25204				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.55500	198.88066	4.55500	198.81975				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.80000	151.80507	3.80000	151.76157				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.03000	204.64049	4.03000	204.58072				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.56500	4.56500	4.56500	198.71183				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.14717				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.71335				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.78673				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	101.22735				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	101.17722				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	198.19657				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS186 On 23/01/2024 Spot Bond					0.00000	144.41526				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	180.33666				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	60.18964				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.41462				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.47164				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.35323				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.12093				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.80547				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.26913				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	101.06717				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.71862				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.21940				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	100.95910				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.36565				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	105.33342				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	111.93486				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	103.39250				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.32518				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	74.71719				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	99.94813				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	112.50782				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.17188				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	100.89674				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.01844				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	109.24332				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	102.38141				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.66038				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.14615				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 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 FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	101.20936				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	110.43533				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.21842				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond					0.00000	106.52226				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	101.77138				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	101.80587				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	101.21116				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.24913				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.52420				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.69321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.12388				9,530,000,000,000.00	1,000,000,000	500,000,00
Total FRS280 SPOT										9,530,000,000,000.00	1,000,000,000	500,000,00
Total For FRS280										9,530,000,000,000.00	1,000,000,000	500,000,00
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28(On 30/09/2024 Spot Bond					0.00000	101.28500				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28(On 28/02/2031 Spot Bond			9.62000	9.62000	9.62000	99.52513				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28(On 28/02/2031 Spot Bond			9.62000	9.62000	9.62000	99.52513				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28(On 25/10/2026 Spot Bond					0.00000	100.61328				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28(On 13/11/2023 Spot Bond					0.00000	100.48619				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28(On 31/01/2030 Spot Bond			10.98400	10.98400	10.98400	92.70998				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29(On 03/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS29(On 12/02/2024 Spot Bond					0.00000	96.35729				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29(On 20/01/2023 Spot Bond					0.00000	89.47379				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS293 On 26/01/2023 Spot Bond					0.00000	94.20867				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS294 On 28/04/2022 Spot Bond					0.00000	100.55886				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.00500	2.00500	2.00500	322.34725				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.73500	323.87095	1.73500	323.79644				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.74500	1.74500	1.74500	323.74263				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.49932				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.52000	110.38228	4.52000	110.34850				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.19000	74.16326	4.19000	116.93505				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.95000	2.95000	2.95000	155.39214				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.23000	3.23000	3.23000	154.18485				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.80500	2.80500	2.80500	318.10360				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.91500	5.91500	5.91500	101.86958				0.00	0	
Total FRX23 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 FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.32000	111.00326	7.32000	110.98134				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.61000	107.37319	7.61000	107.35103				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.14000	109.21388	8.14000	109.18994			5,698,000,000.00		700,000	700,00
Total FRX26 SPOT									5,698,000,000.00		700,000	700,00
Total For FRX26									5,698,000,000.00		700,000	700,00
FRX27 On 07/03/2027 Spot Bond			8.18000	108.13861	8.18000	108.11505			0.00		0	6,285,100,00
Total FRX27 SPOT									0.00		0	6,285,100,00
Total For FRX27									0.00		0	6,285,100,00
FRX28 On 26/07/2028 Spot Bond			8.42000	109.39539	8.42000	109.37046			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			9.23500	103.79602	9.23500	103.77014			0.00		0	
Total FRX30 SPOT									0.00		0	
Total For FRX30									0.00		0	
FRX31 On 21/02/2031 Spot Bond			9.38500	101.07197	9.38500	101.04637			0.00		0	
Total FRX31 SPOT									0.00		0	
Total For FRX31									0.00		0	
FRX32 On 31/03/2032 Spot Bond			9.57500	110.60039	9.57500	110.57198			0.00		0	
Total FRX32 SPOT									0.00		0	
Total For FRX32									0.00		0	
FRX45 On 14/04/2045 Spot Bond			11.11000	77.47916	11.11000	77.45615			0.00		0	
Total FRX45 SPOT									0.00		0	
Total For FRX45									0.00		0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.14611			0.00		0	
Total FS6A2 SPOT									0.00		0	
Total For FS6A2									0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.41638			0.00		0	
Total FS6A3 SPOT									0.00		0	
Total For FS6A3									0.00		0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.21402			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.20449				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.21094				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.21284				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.53434				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.56310				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.60073				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.61951				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.48225				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.57304				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	100.35647				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.20693				0.00	0	400,000.00
Total GH5A21 SPOT										0.00	0	400,000.00
Total For GH5A21										0.00	0	400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.15934				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.48434				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.08145				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.71000	116.18345	3.71000	116.15050				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.90613				0.00	180,000,000	90,000,000
Total GRT07 SPOT										0.00	180,000,000	90,000,000
Total For GRT07										0.00	180,000,000	90,000,000
GRT17 On 17/10/2023 Spot Bond			6.53400	109.38739	6.53400	109.36806				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	99.91039				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.55097				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.92000	109.61356	6.92000	109.59307				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.70894				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.50570				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.96162				0.00	0	
Total GRT24G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.42603				0.00	260,000,000	130,000,000
Total GRT25G SPOT										0.00	260,000,000	130,000,000
Total For GRT25G										0.00	260,000,000	130,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	99.96785				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.67565				0.00	20,000,000	10,000,000
Total GRT27 SPOT										0.00	20,000,000	10,000,000
Total For GRT27										0.00	20,000,000	10,000,000
GRT29 On 10/12/2023 Spot Bond					0.00000	99.70974				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.63028				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.10872				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.43082				0.00	11,900,000,000	11,900,000,000
Total GRT32 SPOT										0.00	11,900,000,000	11,900,000,000
Total For GRT32										0.00	11,900,000,000	11,900,000,000
GRT33 On 18/04/2026 Spot Bond					0.00000	98.40474				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.48683				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.93498				0.00	0	400,000,000
Total GRT36 SPOT										0.00	0	400,000,000
Total For GRT36										0.00	0	400,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	100.97537				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.53740				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.67924				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.82325				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.22307				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.93452				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.59591				0.00	1,280,000,000	640,000,000
Total GRT47 SPOT										0.00	1,280,000,000	640,000,000
Total For GRT47										0.00	1,280,000,000	640,000,000
GRT48 On 22/04/2026 Spot Bond					0.00000	100.99580				0.00	110,000,000	50,000,000
Total GRT48 SPOT										0.00	110,000,000	50,000,000
Total For GRT48										0.00	110,000,000	50,000,000
H10T1 On 26/02/2023 Spot Bond					0.00000	100.49554				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.14262				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.87713				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.30770				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.15151				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T4 On 28/09/2022 Spot Bond					0.00000	100.87599				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.09047				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.55432				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.77313				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.84387				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.06372				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	99.97115				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.04210				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.97890				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.96092				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.33500	320.66670	2.33500	320.58769				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.69500	2.69500	2.69500	326.56004				0.00	0	
Total HWAY24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.35500	100.27912	10.35500	100.25115			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.62000	79.81958	4.62000	106.69364			0.00	0	10,000,000.00
Total HWAY33 SPOT									0.00	0	10,000,000.00
Total For HWAY33									0.00	0	10,000,000.00
HWAY3 On 31/07/2034 Spot Bond			10.82500	90.28735	10.82500	90.26106		746,939,072,500,000.00	69,001,300,000	72,541,300,000	
Total HWAY34 SPOT								16,939,072,500,000.00	69,001,300,000	72,541,300,000	
Total For HWAY34								16,939,072,500,000.00	69,001,300,000	72,541,300,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.03077	100.00000	10.00832			0.00	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			11.37500	86.46008	11.37500	86.43366		28,437,500,000,000.00	2,500,000,000	7,690,000,000	
Total HWAY35 SPOT								28,437,500,000,000.00	2,500,000,000	7,690,000,000	
Total For HWAY35								28,437,500,000,000.00	2,500,000,000	7,690,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.02860	100.00000	10.00617			0.00	0	
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.85701			0.00	980,000,000	15,490,000,000
Total HWF11 SPOT								0.00	980,000,000	15,490,000,000	
Total For HWF11								0.00	980,000,000	15,490,000,000	
HWF12 On 29/07/2022 Spot Bond					0.00000	100.69207			0.00	1,000,000,000	500,000,000
Total HWF12 SPOT								0.00	1,000,000,000	500,000,000	
Total For HWF12								0.00	1,000,000,000	500,000,000	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.10971			0.00	0	
Total HWF13 SPOT								0.00	0	0	
Total For HWF13								0.00	0	0	
I2025 On 31/01/2025 Spot Bond			2.37000	157.96815	2.38000	157.88487		416,578,524,678,000.00	175,771,529,400	456,391,109,600	
Total I2025 SPOT								16,578,524,678,000.00	175,771,529,400	456,391,109,600	
Total For I2025								16,578,524,678,000.00	175,771,529,400	456,391,109,600	
I2029 On 31/03/2029 Spot Bond			3.20000	117.84483	3.24000	117.50875		246,712,633,600,000.00	77,097,698,000	336,637,179,000	
Total I2029 SPOT								16,712,633,600,000.00	77,097,698,000	336,637,179,000	
Total For I2029								16,712,633,600,000.00	77,097,698,000	336,637,179,000	
I2033 On 28/02/2033 Spot Bond			3.87000	111.80839	3.87000	111.77632		28,449,141,678,000.00	7,351,199,400	296,738,904,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2033 SPOT									28,449,141,678,000.00	7,351,199,400	296,738,904,20
Total For I2033									28,449,141,678,000.00	7,351,199,400	296,738,904,20
I2038 On 31/01/2038 Spot Bond			3.91000	128.55706	3.92000	128.35519			643,205,650,058,000.00	164,502,723,800	319,946,120,09
Total I2038 SPOT									13,205,650,058,000.00	164,502,723,800	319,946,120,09
Total For I2038									13,205,650,058,000.00	164,502,723,800	319,946,120,09
I2046 On 31/03/2046 Spot Bond			3.93000	118.56003	3.91500	118.82359			8,346,934,074,000.00	2,123,901,800	450,562,567,20
Total I2046 SPOT									8,346,934,074,000.00	2,123,901,800	450,562,567,20
Total For I2046									8,346,934,074,000.00	2,123,901,800	450,562,567,20
I2050 On 31/12/2050 Spot Bond			3.95000	120.38619	3.95000	120.35120			137,233,866,450,000.00	34,742,751,000	437,416,011,42
Total I2050 SPOT									17,233,866,450,000.00	34,742,751,000	437,416,011,42
Total For I2050									17,233,866,450,000.00	34,742,751,000	437,416,011,42
IBG01 On 07/02/2025 Spot Bond					0.00000	100.40663			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.42175			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.37000	6.37000	6.37000	103.13358			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.36937			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.46500	319.97799	2.46500	319.89803			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.66591			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.49790			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL128 On 11/04/2022 Spot Bond					0.00000	100.77642				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.12958				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.62276				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.33900				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.03736				0.00	0	400,000,00
Total IBL133 SPOT										0.00	0	400,000,00
Total For IBL133										0.00	0	400,000,00
IBL134 On 17/10/2024 Spot Bond					0.00000	100.78819				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.21017				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.69138				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.40878				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.34896				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.20621				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.20407				0.00	0	
Total IBL145 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 IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.00077				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.14237				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.14775				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	100.20199				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.56158				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.42445				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.31612				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.44135				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.70955				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.73493				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.24678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.61421				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.62492				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.64727				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.15108				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.15587				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.95871				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.95729				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.78568				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.70606				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.50642				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.43205				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL199 On 11/11/2026 Spot Bond					0.00000	100.39223				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.01563				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.01802				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.03129				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.96321				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.96485				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	99.97033				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.96649				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.48986				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.54923				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.25828				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.18800				0.00	0	
Total IBL211 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 IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.17420				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.17420				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.17420				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.07500	106.22192	7.07500	106.20153				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.44500	106.01734	5.44500	106.00161				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.10086				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.93500	104.17116	8.93500	104.14601				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.34500	108.60018	10.34500	108.76357				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.53000	107.48628	9.53000	107.45879				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.98452				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.50211				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.08795				0.00	25,000,000,000	25,000,000,000

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 IDCG16 SPOT										0.00	25,000,000,000	25,000,000,000
Total For IDCG16										0.00	25,000,000,000	25,000,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.43099				0.00	30,000,000,000	30,000,000,000
Total IDCG17 SPOT										0.00	30,000,000,000	30,000,000,000
Total For IDCG17										0.00	30,000,000,000	30,000,000,000
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.90055				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.78166				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG20 On 18/12/2022 Spot Bond					0.00000	101.09044				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.97123				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG22 On 29/01/2027 Spot Bond					0.00000	96.63759				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCG23 On 15/12/2022 Spot Bond					0.00000	101.24457				0.00	0	0
Total IDCG23 SPOT										0.00	0	0
Total For IDCG23										0.00	0	0
IDCP07 On 10/12/2024 Spot Bond			8.26000	103.20039	8.26000	103.17745				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	103.38381				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	104.28196				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
INLV06 On 22/01/2026 Spot Bond					0.00000	104.07419				0.00	0	0
Total INLV06 SPOT										0.00	0	0
Total For INLV06										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
INLV07 On 09/03/2026 Spot Bond					0.00000	97.12055				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.88976				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.82932				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.99963				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.22376				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.16234				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.23204				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.37102				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.44874				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.71873				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.41509				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.42190				0.00	0	
Total IPF27 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 IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.99137				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.70516				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.97307				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.29291				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.32075				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.24566				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.92500	194.93349	4.92500	194.87186				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.62154				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.36744				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.48166				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.82500	195.99130	4.82500	195.92987				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.36328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.10491				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.39358				0.00	0	400,000,00
Total IVC145 SPOT										0.00	0	400,000,00
Total For IVC145										0.00	0	400,000,00
IVC146 On 03/06/2023 Spot Bond					0.00000	100.39330				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.49225				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.00266				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	101.34058				0.00	0	330,000,00
Total IVC159 SPOT										0.00	0	330,000,00
Total For IVC159										0.00	0	330,000,00
IVC163 On 17/03/2022 Spot Bond					0.00000	101.28674				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC177 On 29/06/2022 Spot Bond					0.00000	101.02922				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.92068				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.35986				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.46984				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.31241				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.54900	7.40000	101.52872				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.39812				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.61215				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.72207	7.23000	100.70268				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.41241				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.12807	7.45000	100.10835				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.94314				0.00	0	
Total IVC201 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 IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	101.77608	3.91012	101.76539				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.75173				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.25493				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.48471				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.96500	6.96500	6.96500	101.03355				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.99996				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.97004				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.30500	6.30500	6.30500	100.71404				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.00500	7.00500	7.00500	99.29138				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.17277				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.55000	4.55000	4.55000	4.55000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.55000	4.55000	4.55000	99.90037				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.55000	4.55000	4.55000	99.81336				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.54835				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.28677				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.65000	4.65000	4.65000	99.19125				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.65000	4.65000	4.65000	98.92872				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ088 On 31/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
Total IVZ088 SPOT										0.00	0	30,000,000.00
Total For IVZ088										0.00	0	30,000,000.00
IVZ089 On 02/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00		35,000,000,000	35,000,000,000	35,000,000,000
Total IVZ089 SPOT								10,000,000,000,000.00		35,000,000,000	35,000,000,000	35,000,000,000
Total For IVZ089								10,000,000,000,000.00		35,000,000,000	35,000,000,000	35,000,000,000
JIBAR On 15/03/2020 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	101.49874				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.53151				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP013 On 24/05/2022 Spot Bond					0.00000	100.22887				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.67932				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.27416				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.67943				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.74331				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.00937				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.61414				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.87349				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	99.87304				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.25712				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total KAP023 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For KAP023									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.25014				0.00	0	
Total KAP11 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 KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.01000	124.27838	9.01000	124.24813				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.86500	106.17922	6.86500	106.15953				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.84139				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.62313				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.15977				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.68172				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.89744				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.00995				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.22421				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.22989				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.09459				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	101.13882				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF065 On 17/11/2023 Spot Bond					0.00000	100.28301				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF068 On 28/05/2022 Spot Bond					0.00000	100.11690				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF069 On 28/05/2024 Spot Bond					0.00000	100.39094				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF070 On 17/09/2024 Spot Bond					0.00000	99.86565				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP038 On 02/11/2022 Spot Bond					0.00000	100.81932				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP040 On 23/02/2023 Spot Bond					0.00000	100.18138				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP040 On 27/07/2023 Spot Bond					0.00000	100.51001				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP043 On 27/09/2023 Spot Bond					0.00000	101.29672				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP045 On 26/02/2024 Spot Bond					0.00000	100.10628				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP047 On 27/03/2022 Spot Bond					0.00000	100.92316				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP048 On 27/03/2024 Spot Bond					0.00000	100.94202				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 23/08/2022 Spot Bond					0.00000	100.35597				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.34690				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.91001				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.26000	8.26000	8.26000	109.64185			165,200,000,000.00		20,000,000	10,000,00
Total MMIG04 SPOT									165,200,000,000.00		20,000,000	10,000,00
Total For MMIG04									165,200,000,000.00		20,000,000	10,000,00
MMIG0 On 12/08/2022 Spot Bond			6.38400	102.61227	6.38400	102.59481			0.00		0	1,050,000,00
Total MMIG05 SPOT									0.00		0	1,050,000,00
Total For MMIG05									0.00		0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.20718			0.00		0	390,000,00
Total MMIG06 SPOT									0.00		0	390,000,00
Total For MMIG06									0.00		0	390,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.17899			0.00		0	230,000,00
Total MMIG07 SPOT									0.00		0	230,000,00
Total For MMIG07									0.00		0	230,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	100.80502			0.00		0	
Total MML01 SPOT									0.00		0	
Total For MML01									0.00		0	
MML02 On 10/12/2026 Spot Bond			8.91000	103.66867	8.91000	103.64384			0.00		0	
Total MML02 SPOT									0.00		0	
Total For MML02									0.00		0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.29375			0.00		0	
Total MML03 SPOT									0.00		0	
Total For MML03									0.00		0	
MML04 On 15/03/2028 Spot Bond			9.16000	94.07154	9.16000	94.02712			0.00		0	
Total MML04 SPOT									0.00		0	
Total For MML04									0.00		0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.39335			0.00		0	
Total MTN07 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 MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.34340				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.54641				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.71298				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.96309				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.40647				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.40086				0.00	15,000,000,000	15,000,000,000
Total MTN15 SPOT										0.00	15,000,000,000	15,000,000,000
Total For MTN15										0.00	15,000,000,000	15,000,000,000
MTN16 On 30/05/2022 Spot Bond					0.00000	100.05935				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.56574				0.00	1,000,000,000	2,000,000,000
Total MTN17 SPOT										0.00	1,000,000,000	2,000,000,000
Total For MTN17										0.00	1,000,000,000	2,000,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	98.52838				0.00	8,500,000,000	8,500,000,000
Total MTN18 SPOT										0.00	8,500,000,000	8,500,000,000
Total For MTN18										0.00	8,500,000,000	8,500,000,000
MTN19 On 07/03/2025 Spot Bond					0.00000	99.99994				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.84783				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.87742				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.62210				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.85500	98.96099	8.85500	98.93730				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.66953				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.42245				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.33161				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.11669				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	99.88169				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.28519				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.81126				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.89947				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.21553				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2023 Spot Bond					0.00000	100.22960				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.22952				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.22598				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.63408				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.25669				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.61438				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.97754				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.09456				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.40393				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.66686				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.90864				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.73000	103.49849	6.73000	103.47956				0.00	0	
Total NAM01 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 NAM01									0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.95500	105.04348	6.95500	105.02364			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.79000	103.52308	9.79000	103.49575			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.57547			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.83150			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.52321			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.59185			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.54423			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.51741			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.26504			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.52000	110.57824	6.52000	110.55864			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.56700	105.46209	7.56700	105.44046			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.33500	109.26563	8.33500	109.24112		2,800,560,000,000.00	336,000,000	168,000,00	

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 NBK17A SPOT									2,800,560,000,000.00	336,000,000	168,000,000
Total For NBK17A									2,800,560,000,000.00	336,000,000	168,000,000
NBK19 On 01/06/2022 Spot Bond			6.35000	103.29254	6.35000	103.27484			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.45000	113.13925	7.45000	113.11651		4,410,400,000,000.00		592,000,000	296,000,000
Total NBK20A SPOT									4,410,400,000,000.00	592,000,000	296,000,000
Total For NBK20A									4,410,400,000,000.00	592,000,000	296,000,000
NBK21 On 21/07/2027 Spot Bond			8.73500	109.31968	8.73500	109.29386			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.70500	105.96477	5.70500	105.94830			0.00	0	46,000,000
Total NBK22A SPOT									0.00	0	46,000,000
Total For NBK22A									0.00	0	46,000,000
NBK23 On 19/11/2025 Spot Bond			7.45800	113.46006	7.45800	113.43711		2,237,400,000,000.00		300,000,000	150,000,000
Total NBK23A SPOT									2,237,400,000,000.00	300,000,000	150,000,000
Total For NBK23A									2,237,400,000,000.00	300,000,000	150,000,000
NBK24 On 19/11/2027 Spot Bond			8.43000	114.41922	8.43000	114.39313			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK25 On 17/02/2023 Spot Bond			5.98000	5.98000	5.98000	104.78473			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.27991			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	48.38406	100.00000	48.27580			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.04096			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.18500	113.91675	8.18500	113.89151			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK28 On 02/08/2023 Spot Bond			6.01600	106.23766	6.01600	106.22026				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.93500	110.40101	7.93500	110.37728				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.54500	105.94220	6.54500	105.92335				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.07500	108.30252	6.07500	108.28462				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.22141				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.70300				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.09025				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.58500	10.58500	10.58500	76.64333				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.20908				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.60156				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	100.78003				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.23152				0.00	0	
Total NBK46B 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 NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.55901				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.02353				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.23670				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.76056				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.72772				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.85636				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.72370				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.49453				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.62596				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.97031				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.33309				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	100.51525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.32071				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.70140				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.22675				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.23565				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.75500	106.60202	9.75500	106.57397				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.22513				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.79000	106.15225	9.79000	106.12422				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.23565				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.25235				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.27339				0.00	0	
Total NCLN91 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 NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.85300				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.85300				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.13771				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.77825				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.18823				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.99972				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.57678				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.10919				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.00371				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.75203				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.38758				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.16627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.82788				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.74299				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.93579				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.12340				0.00	2,500,000,000	2,500,000,000
Total NGT104 SPOT										0.00	2,500,000,000	2,500,000,000
Total For NGT104										0.00	2,500,000,000	2,500,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	103.21546				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.29500				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.59107				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.88701				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.67642				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.54653				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.74615				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 16/04/2022 Spot Bond					0.00000	101.25698				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.11611				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.77226				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	99.86229				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.86264				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.77341				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.82724				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.52567				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.73690				0.00	1,500,000,000	2,700,000,000
Total NHM020 SPOT										0.00	1,500,000,000	2,700,000,000
Total For NHM020										0.00	1,500,000,000	2,700,000,000
NHM02 On 26/11/2026 Spot Bond					0.00000	100.16494				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	224.40386				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.53500	3.53500	3.53500	210.18910				0.00	0	
Total NI210 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 NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.13500	3.13500	3.13500	154.59321				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.71000	3.71000	3.71000	113.99917				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.67000	4.67000	4.67000	116.68601				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	154.14195				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	205.69518	3.45000	205.63827				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	155.00286				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.18000	3.18000	3.18000	214.32019				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.32500	212.67977	3.32500	212.62168				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.78500	115.04579	4.78500	115.00974				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.00940				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.08977				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.88664				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.41064				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.75676				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.83209				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.20704				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.20123				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.01611				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.20800				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	140.41666				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.25426				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.21898				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN040 On 06/03/2026 Spot Bond					0.00000	99.65418				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	174.26749				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.40820				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	174.01614				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	168.83726				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.88985				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	145.27826				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.09019				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	91.70930				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.35422				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.88421				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	99.58756				0.00	0	
Total NN075 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 NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	99.95920				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.44008				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.07584				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.25096				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.27576				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.88946				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.27576				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.79359				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.05146				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.88771				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.81392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.53327				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	122.35000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.75000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	124.50000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	122.88000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	121.45440				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	127.90322				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	92.26161				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	108.15082				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	127.90322				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04: On 20/07/2026 Spot Bond					0.00000	94.06107				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	94.54830				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.38297				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	101.05280				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	101.04899				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	101.04899				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	102.16439				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 28/03/2022 Spot Bond					0.00000	100.97644				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	101.97564				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07: On 26/05/2022 Spot Bond					0.00000	100.10547				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07: On 29/04/2022 Spot Bond					0.00000	100.51378				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07: On 29/07/2022 Spot Bond					0.00000	100.49888				0.00	0	
Total NNF078 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 NNF078										0.00	0	
NNF078 On 28/04/2022 Spot Bond					0.00000	100.55782				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	129.04945				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.54263				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.21346				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.21389				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.19509				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.16198				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.18017				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.22799				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.21909				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.17768				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.13686				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.18291				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.95500	107.60107	6.95500	107.58075				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.67500	203.71384	2.67500	203.66178				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.29000	112.61283	10.29000	112.58180			7,203,000,000.00	700,000	421,268,800	
Total NRA028 SPOT									7,203,000,000.00	700,000	421,268,800	
Total For NRA028									7,203,000,000.00	700,000	421,268,800	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.61286	100.00000	15.57811			0.00	0		
Total NRA028/R186 SPOT									0.00	0		
Total For NRA028/R186									0.00	0		
NTC21 On 24/03/2022 Spot Bond					0.00000	101.15549				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.58513				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.27935				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.89948				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.89807				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.07730				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	99.95309				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.38287				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.54002				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.18309				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.05670				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.31500	104.96025	6.31500	104.94212				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.38000	114.69029	7.38000	114.66733				0.00	0	1,875,000,00
Total OML07 SPOT										0.00	0	1,875,000,00
Total For OML07										0.00	0	1,875,000,00
OML09 On 14/09/2022 Spot Bond			6.54000	102.00211	6.54000	101.98398				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.46500	108.43495	8.46500	108.41012				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.87826				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.47245				0.00	0	
Total OML12 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 OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.13161				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.18822				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.20322				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.23781				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.87408				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.11913				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.89254				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.11605				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			7.97500	112.08530	8.01000	111.91578			141,915,045,607,500.00	2,776,415,679,700	1,662,042,379,00	
Total R186 SPOT									11,915,045,607,500.00	776,415,679,700	562,042,379,00	
Total For R186									11,915,045,607,500.00	776,415,679,700	562,042,379,00	
R197 On 07/12/2023 Spot Bond			1.37000	325.84104	1.39500	325.63368			57,923,664,390,000.00	42,280,047,000	57,067,592,10	
Total R197 SPOT									57,923,664,390,000.00	42,280,047,000	57,067,592,10	
Total For R197									57,923,664,390,000.00	42,280,047,000	57,067,592,10	
R202 On 07/12/2033 Spot Bond			3.84500	247.07506	3.87000	246.42142			8,373,265,728,000.00	2,177,702,400	151,855,129,00	
Total R202 SPOT									8,373,265,728,000.00	2,177,702,400	151,855,129,00	
Total For R202									8,373,265,728,000.00	2,177,702,400	151,855,129,00	
R2023 On 28/02/2023 Spot Bond			5.34000	102.43409	5.35500	102.40502			120,703,355,834,000.00	771,667,295,100	814,566,957,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R2023 SPOT									20,703,355,834,000.00	771,667,295,100	314,566,957,00
Total For R2023									20,703,355,834,000.00	771,667,295,100	314,566,957,00
R2030 On 31/01/2030 Spot Bond			9.53500	92.39455	9.57500	92.16435			924,201,923,160,000.00	3,348,107,176,000	3,014,252,707,40
Total R2030 SPOT									24,201,923,160,000.00	348,107,176,000	314,252,707,40
Total For R2030									24,201,923,160,000.00	348,107,176,000	314,252,707,40
R2032 On 31/03/2032 Spot Bond			9.95500	92.90858	9.99500	92.65168			767,820,802,512,000.00	679,841,366,400	943,187,607,80
Total R2032 SPOT									17,820,802,512,000.00	679,841,366,400	943,187,607,80
Total For R2032									17,820,802,512,000.00	679,841,366,400	943,187,607,80
R2035 On 28/02/2035 Spot Bond			10.35500	89.75111	10.39500	89.46620			370,892,656,317,000.00	1,098,106,485,400	1,914,349,247,60
Total R2035 SPOT									10,892,656,317,000.00	998,106,485,400	914,349,247,60
Total For R2035									10,892,656,317,000.00	998,106,485,400	914,349,247,60
R2037 On 31/01/2037 Spot Bond			10.54000	85.66195	10.58500	85.34184			413,957,661,550,000.00	608,534,882,500	1,178,420,674,40
Total R2037 SPOT									13,957,661,550,000.00	608,534,882,500	178,420,674,40
Total For R2037									13,957,661,550,000.00	608,534,882,500	178,420,674,40
R2040 On 31/01/2040 Spot Bond			10.66500	87.69518	10.70500	87.38690			299,901,257,834,000.00	403,178,739,600	1,235,622,185,60
Total R2040 SPOT									19,901,257,834,000.00	403,178,739,600	235,622,185,60
Total For R2040									19,901,257,834,000.00	403,178,739,600	235,622,185,60
R2044 On 31/01/2044 Spot Bond			10.71500	84.37794	10.77000	83.95723			617,220,200,034,000.00	617,566,047,600	1,683,398,835,60
Total R2044 SPOT									17,220,200,034,000.00	617,566,047,600	583,398,835,60
Total For R2044									17,220,200,034,000.00	617,566,047,600	583,398,835,60
R2048 On 28/02/2048 Spot Bond			10.64500	83.58696	10.69500	83.19002			989,679,067,500,000.00	3,568,781,500,000	3,847,122,441,30
Total R2048 SPOT									19,679,067,500,000.00	568,781,500,000	347,122,441,30
Total For R2048									19,679,067,500,000.00	568,781,500,000	347,122,441,30
R209 On 31/03/2036 Spot Bond			10.34000	72.74837	10.38500	72.47185			759,390,352,000,000.00	653,712,800,000	757,525,877,70
Total R209 SPOT									19,390,352,000,000.00	653,712,800,000	757,525,877,70
Total For R209									19,390,352,000,000.00	653,712,800,000	757,525,877,70
R210 On 31/03/2028 Spot Bond			2.77000	219.26441	2.82500	218.54478			6,082,746,598,000.00	2,195,937,400	201,550,545,40
Total R210 SPOT									6,082,746,598,000.00	2,195,937,400	201,550,545,40
Total For R210									6,082,746,598,000.00	2,195,937,400	201,550,545,40
R213 On 28/02/2031 Spot Bond			9.80500	83.65364	9.84500	83.42278			629,742,457,167,000.00	370,193,009,400	579,015,886,60
Total R213 SPOT									19,742,457,167,000.00	370,193,009,400	579,015,886,60
Total For R213									19,742,457,167,000.00	370,193,009,400	579,015,886,60
R214 On 28/02/2041 Spot Bond			10.64500	66.63880	10.70000	66.29591			498,474,066,994,500.00	986,235,234,100	915,848,144,60
Total R214 SPOT									18,474,066,994,500.00	986,235,234,100	915,848,144,60
Total For R214									18,474,066,994,500.00	986,235,234,100	915,848,144,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.05510				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.36315				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.01222				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.15330				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.85398				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.55393				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.07548				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.11111				0.00	2,000,000,000	2,000,000,000
Total RDFB20 SPOT										0.00	2,000,000,000	2,000,000,000
Total For RDFB20										0.00	2,000,000,000	2,000,000,000
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.16228				0.00	1,800,000,000	1,800,000,000
Total RDFB21 SPOT										0.00	1,800,000,000	1,800,000,000
Total For RDFB21										0.00	1,800,000,000	1,800,000,000
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.02389				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.20975				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.00527				0.00	0	
Total RDFB24 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 RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.35963				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.61307				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.43807				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	101.28647				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.39440				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	99.99968				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.50850				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.91135				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.00018				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.61231				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.36172				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.89983				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.81263				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.13476				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.69471				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.88784				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.49451				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.21852				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.00500	106.35593	7.00500	106.33582				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.10000	94.03885	12.10000	94.00850				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.14500	99.33805	11.14500	99.30846				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.54681				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RWL28 On 30/06/2028 Spot Bond			10.25500	99.27397	10.25500	99.24670				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.51500	104.50103	5.51500	104.48544				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.50049				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.52460				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.08000	109.99690	8.08000	109.97284			387,840,000,000.00		48,000,000	2,074,000,00
Total SBS20 SPOT									387,840,000,000.00		48,000,000	2,074,000,00
Total For SBS20									387,840,000,000.00		48,000,000	2,074,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.80757				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.99000	106.08909	6.99000	106.06896				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.16000	102.45332	8.16000	102.43069				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.47500	107.75794	8.47500	107.73337				0.00	0	1,310,000,00
Total SBS31 SPOT										0.00	0	1,310,000,00
Total For SBS31										0.00	0	1,310,000,00
SBS34 On 19/09/2024 Spot Bond			7.47000	110.70101	7.47000	110.67859				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.64000	104.64329	7.64000	104.62161				0.00	0	
Total SBS38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.42500	102.56324	9.42500	102.53715				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.85500	105.89088	5.85500	105.87399				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.89000	112.02223	7.89000	111.99829				0.00	0	250,000,00
Total SBS42 SPOT										0.00	0	250,000,00
Total For SBS42										0.00	0	250,000,00
SBS43 On 12/11/2027 Spot Bond			8.56000	113.44127	8.56000	113.41501				0.00	0	1,210,000,00
Total SBS43 SPOT										0.00	0	1,210,000,00
Total For SBS43										0.00	0	1,210,000,00
SBS46 On 15/02/2023 Spot Bond			6.19000	104.63054	6.19000	104.61292				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.08891				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.10000	7.10000	7.10000	105.61697				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.64381				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.13482				0.00	2,000,000,000	1,000,000,00
Total SBS53 SPOT										0.00	2,000,000,000	1,000,000,00
Total For SBS53										0.00	2,000,000,000	1,000,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	100.21002				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.84000	103.16177	4.84000	103.14826				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.08478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.30006				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.99189				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.96059				0.00	1,000,000,000	500,000,000
Total SBS62 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS62										0.00	1,000,000,000	500,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	101.34627				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.54600				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.94864				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.13296				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.91601				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.32996				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.02366				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.40210				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS71 On 02/02/2027 Spot Bond					0.00000	100.38382				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.12476				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.79500	323.54863	1.79500	323.47366				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.91000	4.91000	4.91000	223.57329			3,928,000,000,000.00	800,000,000	800,000,000	
Total SBSI14 SPOT									3,928,000,000,000.00	800,000,000	800,000,000	
Total For SBSI14									3,928,000,000,000.00	800,000,000	800,000,000	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.20050				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.20677				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.98061				0.00	2,839,000,000	1,419,500,000
Total SBT101 SPOT										0.00	2,839,000,000	1,419,500,000
Total For SBT101										0.00	2,839,000,000	1,419,500,000
SBT102 On 30/09/2022 Spot Bond					0.00000	103.60797				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.26449				0.00	0	230,000,000
Total SBT103 SPOT										0.00	0	230,000,000
Total For SBT103										0.00	0	230,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	105.40201				0.00	1,796,780,000	1,796,780,000
Total SBT104 SPOT										0.00	1,796,780,000	1,796,780,000
Total For SBT104										0.00	1,796,780,000	1,796,780,000
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	101.62206				0.00	0	
Total SBT106 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 SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.07809				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.34121				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.72500	108.62118	6.72500	108.60145				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.33456				0.00	0	390,000,00
Total SBT204 SPOT										0.00	0	390,000,00
Total For SBT204										0.00	0	390,000,00
SBT205 On 31/01/2025 Spot Bond					0.00000	100.28246				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.38863				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.37954				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.24813				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.88798				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.29623				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.30601				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.96000	97.85516	8.96000	97.83147				0.00	0	2,500,000,00

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 SLI7 SPOT										0.00	0	2,500,000,00
Total For SLI7										0.00	0	2,500,000,00
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.32078				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.37220				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.33162				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.32889				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.35058				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.32355				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.35058				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.34514				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.38305				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.33439				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.36141				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.35867				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.05000	109.63384	7.05000	109.61297				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.33668				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.11942				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.42824				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.22335				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.50654				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.20515				0.00	3,520,000,000	1,760,000,000
Total SPDA14 SPOT										0.00	3,520,000,000	1,760,000,000
Total For SPDA14										0.00	3,520,000,000	1,760,000,000
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.20968				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.13146				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.81706				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	101.14184				0.00	0	
Total SPG006 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 SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.37372				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.05355				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.89602				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.19505				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.63583				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.01517				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.30500	3.30500	3.30500	153.86337				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.98500	112.04374	7.98500	112.01964				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.33500	86.16155	9.33500	86.14020				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.93365				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.80356				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.75500	108.45106	6.75500	108.43126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.82000	114.54125	4.82000	114.50525				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.23686				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.60471				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.36529				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			2.42500	2.42500	2.42500	320.11003				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.59133				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.50975				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	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.80135				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.18000	3.18000	3.18000	154.39961				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	114.50525				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2029 Spot Bond			4.08000	4.08000	4.08000	111.31942				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.00500	4.00500	4.00500	204.85980				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.11885				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.11677				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.87232				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.87535				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	99.67179				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.70453				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.21890				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.82240				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.12319				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.88124				0.00	0	
Total SSN082 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 SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.46398				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.74500	4.74500	4.74500	227.02342				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.14179				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.69305				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.10146				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.12929				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	99.99995				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.24000	88.84267	10.24000	88.81816				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.45192				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.15500	98.40440	4.15500	203.19181				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.92500	93.04492	4.92500	223.26277				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.38046				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.32801				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/03/2022 Spot Bond					0.00000	99.97628				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.09569				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 22/03/2022 Spot Bond					0.00000	101.01755				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.78971				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.69985				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.79013				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	100.67976				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.51937				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	100.60253				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	99.96422				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN148 On 03/05/2022 Spot Bond					0.00000	100.53315				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN149 On 09/05/2022 Spot Bond					0.00000	100.39561				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN150 On 21/02/2024 Spot Bond					0.00000	100.19222				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN151 On 03/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total SSN151 SPOT										0.00	0	20,000,000.00
Total For SSN151										0.00	0	20,000,000.00
SST201 On 08/12/2026 Spot Bond					0.00000	99.98385				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.02865				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.48000	105.49174	8.48000	105.46767				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.18844				0.00	644,854,600	322,427,300
Total T16OM4 SPOT										0.00	644,854,600	322,427,300
Total For T16OM4										0.00	644,854,600	322,427,300
T17A11 On 21/02/2024 Spot Bond					0.00000	100.20626				0.00	11,760,000,000	5,880,000,000
Total T17A11 SPOT										0.00	11,760,000,000	5,880,000,000
Total For T17A11										0.00	11,760,000,000	5,880,000,000
T17A12 On 21/02/2024 Spot Bond					0.00000	100.20550				0.00	2,020,000,000	1,010,000,000
Total T17A12 SPOT										0.00	2,020,000,000	1,010,000,000
Total For T17A12										0.00	2,020,000,000	1,010,000,000
T17A21 On 21/02/2026 Spot Bond					0.00000	100.21479				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.21101				0.00	1,760,000,000	880,000,000
Total T17A22 SPOT										0.00	1,760,000,000	880,000,000

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 T17A22										0.00	1,760,000,000	880,000,000
T17A31 On 21/02/2026 Spot Bond			7.21000	100.29393	7.21000	100.27431				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.31436	7.72000	100.29338				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.38201				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.40920				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.16112				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.05466				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.39320				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.48098				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.75610				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.03821				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.57955				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.16329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.79814				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.75355				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.22285				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.52493				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.76161				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.88541				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.93248				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	99.94960				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.10333				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.17882				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.18663				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.21778				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	102.84688				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.17415				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.21350				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.20516				0.00	36,878,800	18,439,400
Total TH15A9 SPOT										0.00	36,878,800	18,439,400
Total For TH15A9										0.00	36,878,800	18,439,400
TH15B: On 21/11/2022 Spot Bond					0.00000	100.23095				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.36580				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.39698				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.24875				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.44999				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.23966				0.00	0	
Total TH15C3 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 TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.86883				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.50986				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.32019				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.32528				0.00	1,100,000,000	550,000,00
Total TH16A1 SPOT										0.00	1,100,000,000	550,000,00
Total For TH16A1										0.00	1,100,000,000	550,000,00
TH16A On 21/08/2024 Spot Bond					0.00000	100.43970				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	100.34512	8.49000	100.32208				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.32488				0.00	550,000,000	275,000,00
Total TH16A4 SPOT										0.00	550,000,000	275,000,00
Total For TH16A4										0.00	550,000,000	275,000,00
TH16A On 21/08/2024 Spot Bond					0.00000	100.21691				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.20742				0.00	400,000,000	200,000,00
Total TH16A7 SPOT										0.00	400,000,000	200,000,00
Total For TH16A7										0.00	400,000,000	200,000,00
TH16A On 21/08/2024 Spot Bond					0.00000	100.21577				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	100.23558	5.76000	100.21985				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.22411				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.23775				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.23851				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.23586				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.25403				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.24911				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.31713				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.34917				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.33033				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.23178				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.22612				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.24536				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C: On 21/02/2026 Spot Bond					0.00000	100.23668				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.31459				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.30069				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.18845				0.00	1,600,179,200	800,089,600
Total TH17O2 SPOT										0.00	1,600,179,200	800,089,600
Total For TH17O2										0.00	1,600,179,200	800,089,600
TL23 On 05/09/2022 Spot Bond					0.00000	99.92208				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.45500	101.27811	6.45500	101.26076				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.07500	105.70641	7.07500	105.68644				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.78550				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.86430				0.00	300,000,000	300,000,000
Total TL27 SPOT										0.00	300,000,000	300,000,000
Total For TL27										0.00	300,000,000	300,000,000
TL28 On 24/04/2025 Spot Bond			8.48000	105.58225	8.48000	105.55816				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.15351				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.87309				0.00	0	
Total TL30 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 TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.35201				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.41143				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.03500	109.43217	7.03500	109.41127				7,738,500,000.00	1,100,000	4,117,648,20
Total TN23 SPOT										7,738,500,000.00	1,100,000	4,117,648,20
Total For TN23										7,738,500,000.00	1,100,000	4,117,648,20
TN23/R On 06/11/2023 Spot Bond			100.00000	37.35181	100.00000	37.26823				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.77000	102.57253	8.77000	102.54821				12,278,000,000.00	1,400,000	1,612,025,30
Total TN25 SPOT										12,278,000,000.00	1,400,000	1,612,025,30
Total For TN25										12,278,000,000.00	1,400,000	1,612,025,30
TN25/R On 19/08/2025 Spot Bond			100.00000	15.37112	100.00000	15.33672				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.91000	98.46673	9.91000	98.44042				10,901,000,000.00	1,100,000	18,551,100,00
Total TN27 SPOT										10,901,000,000.00	1,100,000	18,551,100,00
Total For TN27										10,901,000,000.00	1,100,000	18,551,100,00
TN27/R On 14/11/2027 Spot Bond			100.00000	12.39585	100.00000	12.36811				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.50500	99.59672	10.50500	99.59234				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.17500	100.63992	11.17500	100.60985				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.62928	8.00000	119.60350				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.60200	99.25599	11.60200	99.25118				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.92000	95.73270	11.92000	95.70225				0.00	0	3,720,000.00
Total TN40 SPOT										0.00	0	3,720,000.00
Total For TN40										0.00	0	3,720,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.40944	10.75000	104.37941				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.47291				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.50691				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.20000	101.69169	5.20000	100.82595				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.12614				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.41042				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.13863				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.47990				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.07937	7.61000	101.59249				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.97247				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5OM On 20/12/2022 Spot Bond					0.00000	101.24170				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.82942				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.46500	104.51922	6.46500	104.50085				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.32820				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.41931				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.95518				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.75882				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.79903				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.75500	108.44709	6.75500	108.42730				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.75882				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.79903				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.44298	8.62000	103.41900				0.00	0	
Total TRA4A8 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 TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.86386				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.56719				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.28800				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.54949				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.63495				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.07112				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	99.94574				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	99.87588				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	99.13735				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	97.30247				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	94.51896				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	94.29679				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TU1A11 _{On} 31/01/2025 Spot Bond					0.00000	101.16676				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 _{On} 31/01/2025 Spot Bond					0.00000	100.76680				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 _{On} 31/01/2025 Spot Bond					0.00000	101.46060				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 _{On} 04/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 _{On} 11/03/2022 Spot Bond					0.00000	100.98850				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 _{On} 07/04/2022 Spot Bond					0.00000	100.67538				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 _{On} 14/04/2022 Spot Bond					0.00000	100.59095				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 _{On} 22/04/2022 Spot Bond					0.00000	100.50653				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 _{On} 28/04/2022 Spot Bond					0.00000	100.44282				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 _{On} 06/05/2022 Spot Bond					0.00000	100.40478				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 _{On} 23/05/2022 Spot Bond					0.00000	100.21774				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC40 On 27/05/2022 Spot Bond					0.00000	100.12904				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	36,000,000,000	26,500,000,000	
Total TWC403 SPOT									10,000,000,000,000.00	36,000,000,000	26,500,000,000	
Total For TWC403									10,000,000,000,000.00	36,000,000,000	26,500,000,000	
UG26 On 09/03/2026 Spot Bond			10.31000	103.18279	10.31000	103.15415			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.30998			0.00	0		
Total UU1A01 SPOT									0.00	0		
Total For UU1A01									0.00	0		
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.34516			0.00	0		
Total UU1A02 SPOT									0.00	0		
Total For UU1A02									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.33179			0.00	0		
Total UU1A04 SPOT									0.00	0		
Total For UU1A04									0.00	0		
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.36870			0.00	0		
Total UU1A05 SPOT									0.00	0		
Total For UU1A05									0.00	0		
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.36140			0.00	0		
Total UU1B01 SPOT									0.00	0		
Total For UU1B01									0.00	0		
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.39085			0.00	0		
Total UU1B02 SPOT									0.00	0		
Total For UU1B02									0.00	0		
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.43167			0.00	0		
Total UU1C01 SPOT									0.00	0		
Total For UU1C01									0.00	0		
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.46228			0.00	0		
Total UU1C02 SPOT									0.00	0		
Total For UU1C02									0.00	0		
VKE10 On 08/07/2022 Spot Bond					0.00000	100.84455			0.00	0		
Total VKE10 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 VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.04760				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.15722				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.33567				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.38142				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.15412				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.11902				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.24847				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.74e+017	842,896,898,600	103,829,347,82
Total for SPOT :										1.74e+017	842,896,898,600	103,829,347,82
Total Futures										1.74e+017	842,896,898,759	103,830,444,87
Total Options										0.00	0	138,21
Grand Total:										1.74e+017	842,896,898,759	103,830,583,06