



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/05/2022

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			11.62064	75.50066	11.66840	75.25907			0.00	0	
ES33	On	04/08/2022	Bond Future			11.85160	76.51338	11.90119	76.26970			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.06977	73.84947	12.12136	73.60277			0.00	0	
ES33	On	02/02/2023	Bond Future			12.27144	75.10692	12.32512	74.85676			0.00	0	
ES33	On	04/05/2023	Bond Future			12.46530	72.65821	12.52119	72.40408			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/05/2022	Bond Future			12.01462	73.93604	12.06714	73.62975			0.00	0	
ES42	On	04/08/2022	Bond Future			12.22426	74.92772	12.27882	74.61850			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.42328	71.76276	12.48008	71.44953			0.00	0	
ES42	On	02/02/2023	Bond Future			12.60085	72.98708	12.65986	72.66926			0.00	0	
ES42	On	04/05/2023	Bond Future			12.77906	70.02804	12.84050	69.70497			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	05/05/2022	Bond Future			160.33129	160.33129	160.31094	160.31094			0.00	0	1

an
est

0
50
0
0
0
0

10

10

0

39

0

0

0

19

19

18

1:59

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	04/08/2022	Bond Future			160.84706	160.84706	160.82892	160.82892			0.00	0	7,30
I2025	On	03/11/2022	Bond Future			163.19704	163.19704	163.17982	163.17982			0.00	0	
I2025	On	02/02/2023	Bond Future			164.29238	164.29238	164.27647	164.27647			0.00	0	
I2025	On	04/05/2023	Bond Future			167.21519	167.21519	167.19997	167.19997			0.00	0	
Total I2025 Future												0.00	0	7,42
Total For I2025												0.00	0	7,42
I2029	On	05/05/2022	Bond Future			117.72587	117.72587	117.44573	117.44573			0.00	0	1,80
I2029	On	04/08/2022	Bond Future			119.30494	119.30494	119.02285	119.02285			0.00	0	3,9
I2029	On	03/11/2022	Bond Future			119.80901	119.80901	119.52368	119.52368			0.00	0	
I2029	On	02/02/2023	Bond Future			121.84297	121.84297	121.55394	121.55394			0.00	0	
I2029	On	04/05/2023	Bond Future			122.73456	122.73456	122.44117	122.44117			0.00	0	
Total I2029 Future												0.00	0	5,72
Total For I2029												0.00	0	5,72
I2033	On	05/05/2022	Bond Future			114.03186	114.03186	113.79638	113.79638			0.00	0	2,
I2033	On	04/08/2022	Bond Future			115.56141	115.56141	115.32443	115.32443			143,527,271.22	1,242	7,4
I2033	On	03/11/2022	Bond Future			115.92724	115.92724	115.68763	115.68763			0.00	0	
I2033	On	02/02/2023	Bond Future			117.89515	117.89515	117.65254	117.65254			0.00	0	
I2033	On	04/05/2023	Bond Future			118.63134	118.63134	118.38526	118.38526			0.00	0	
Total I2033 Future												143,527,271.22	1,242	7,66
Total For I2033												143,527,271.22	1,242	7,66
I2038	On	05/05/2022	Bond Future			131.05238	131.05238	130.36782	130.36782			0.00	0	1,0,
I2038	On	04/08/2022	Bond Future			130.97115	130.97115	130.27948	130.27948			0.00	0	6,8,
I2038	On	03/11/2022	Bond Future			132.88497	132.88497	132.18413	132.18413			0.00	0	
I2038	On	02/02/2023	Bond Future			133.25703	133.25703	132.54552	132.54552			0.00	0	
I2038	On	04/05/2023	Bond Future			135.62892	135.62892	134.90563	134.90563			0.00	0	
Total I2038 Future												0.00	0	7,91
Total For I2038												0.00	0	7,91
I2046	On	05/05/2022	Bond Future			118.54859	118.54859	118.32880	118.32880			0.00	0	6,00
I2046	On	04/08/2022	Bond Future			120.13873	120.13873	119.91788	119.91788			0.00	0	15,7,
I2046	On	03/11/2022	Bond Future			119.94741	119.94741	119.72418	119.72418			0.00	0	1,5,
I2046	On	02/02/2023	Bond Future			121.98469	121.98469	121.75902	121.75902			0.00	0	
I2046	On	04/05/2023	Bond Future			122.15138	122.15138	121.92254	121.92254			0.00	0	
Total I2046 Future												0.00	0	23,32
Total For I2046												0.00	0	23,32
I2050	On	05/05/2022	Bond Future			123.25363	123.25363	122.54510	122.54510			0.00	0	1,20
I2050	On	04/08/2022	Bond Future			122.86130	122.86130	122.14528	122.14528			0.00	0	10,9,
I2050	On	03/11/2022	Bond Future			124.65650	124.65650	123.93065	123.93065			0.00	0	
I2050	On	02/02/2023	Bond Future			124.68015	124.68015	123.94357	123.94357			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2050	On	04/05/2023	Bond Future			126.89926	126.89926	126.15035	126.15035			0.00	0	
Total I2050 Future												0.00	0	12,16
Total For I2050												0.00	0	12,16
R186	On	05/05/2022	Bond Future			8.33118	112.19084	8.34401	112.14006		5.17	11,219,084.00	100	35,00
R186	On	04/08/2022	Bond Future			8.55323	108.38007	8.56655	108.33033		5.40	0.00	0	78,00
R186	On	03/11/2022	Bond Future			8.75017	109.93865	8.76426	109.88903		5.14	0.00	0	11,10
R186	On	02/02/2023	Bond Future			8.90442	106.48878	8.91931	106.43941		5.06	0.00	0	
R186	On	04/05/2023	Bond Future			9.05421	108.36603	9.07013	108.31650		4.84	0.00	0	
Total R186 Future												11,219,084.00	100	124,20
R186	On	05/05/2022	Bond Future	6.73	Call			0.00000	0.00000	0,000	5.19	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,629.51000	6.62951	6,578,730	5.19	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			0.00000	0.00000	0,000	4.99	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			4,314.84000	4.31484	4,264,060	4.99	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			0.00000	0.00000	0,000	4.93	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			395.29000	0.39529	242,040	5.23	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			291.46000	0.29146	140,350	5.29	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			0.98000	0.00098	0,000	4.89	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			1,856.76000	1.85676	1,805,000	4.89	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			49.16000	0.04916	6,000	5.06	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			860.22000	0.86022	766,280	5.06	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			220.97000	0.22097	118,500	5.23	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			0.04000	0.00004	0,000	6.37	0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			238.19000	0.23819	134,940	5.24	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			372.87000	0.37287	218,840	5.24	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			256.17000	0.25617	152,760	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			351.23000	0.35123	197,040	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			315.16000	0.31516	214,830	5.29	0.00	0	40
R186	On	05/05/2022	Bond Future	7.48	Put			3,487.60000	3.48760	3,436,820	4.93	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,190.97000	1.19097	1,214,850	5.67	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			27.61000	0.02761	0,710	5.67	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			2,327.46000	2.32746	2,377,300	6.08	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			0.94000	0.00094	0,000	6.08	0.00	0	40
R186	On	05/05/2022	Bond Future	9.18	Call			3,245.70000	3.24570	3,296,440	6.37	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			525.02000	0.52502	518,760	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,170.31000	2.17031	2,114,310	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,562.63000	4.56263	4,596,370	6.16	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			150.43000	0.15043	134,430	6.16	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			13.05000	0.01305	11,780	4.88	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,226.35000	6.22635	6,175,340	4.88	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	7.96	Call		345.20000	0.34520	338,600	5.09	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put		2,639.74000	2.63974	2,583,400	5.09	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		537.21000	0.53721	531,000	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		2,144.46000	2.14446	2,088,510	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		549.38000	0.54938	543,230	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		2,118.60000	2.11860	2,062,710	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,016.58000	2.01658	1,971,630	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,239.60000	1.23960	1,244,410	5.04	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,997.37000	1.99737	1,952,560	5.04	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,207.08000	1.20708	1,211,620	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,035.93000	2.03593	1,990,850	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,223.28000	1.22328	1,227,950	5.03	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		898.98000	0.89898	904,240	4.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,875.60000	2.87560	2,831,490	4.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		913.43000	0.91343	918,790	4.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,856.12000	2.85612	2,812,110	4.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		884.64000	0.88464	889,810	4.55	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,895.20000	2.89520	2,851,000	4.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put		2,498.84000	2.49884	2,460,510	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call		1,732.49000	1.73249	1,743,790	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put		2,482.75000	2.48275	2,444,520	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call		1,747.42000	1.74742	1,758,830	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		2,466.31000	2.46631	2,428,190	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call		1,717.19000	1.71719	1,728,390	4.78	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											11,219,084.00	100	148,95
R197	On	05/05/2022	Bond Future			330.12694	330.12694	330.07007	330.07007		0.00	0	60
R197	On	04/08/2022	Bond Future			326.09867	326.09867	326.04606	326.04606		0.00	0	39
R197	On	03/11/2022	Bond Future			330.86287	330.86287	330.81192	330.81192		0.00	0	
R197	On	02/02/2023	Bond Future			327.79135	327.79135	327.74296	327.74296		0.00	0	
R197	On	04/05/2023	Bond Future			333.62873	333.62873	333.58154	333.58154		0.00	0	
Total R197 Future											0.00	0	1,00
Total For R197											0.00	0	1,00
R202	On	05/05/2022	Bond Future			251.37998	251.37998	250.87082	250.87082		0.00	0	78
R202	On	04/08/2022	Bond Future			250.26020	250.26020	249.74798	249.74798		0.00	0	6,5
R202	On	03/11/2022	Bond Future			253.91583	253.91583	253.39826	253.39826		0.00	0	
R202	On	02/02/2023	Bond Future			253.61052	253.61052	253.08643	253.08643		0.00	0	
R202	On	04/05/2023	Bond Future			258.12374	258.12374	257.59188	257.59188		0.00	0	
Total R202 Future											0.00	0	7,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For R202									0.00	0	7,30
R2023 On 05/05/2022 Bond Future			5.48619	103.24646	5.51442	103.22409		0.96	0.00	0	13,6
R2023 On 04/08/2022 Bond Future			5.57299	104.60536	5.61144	104.58429		0.68	941,448.24	9	22,18
R2023 On 03/11/2022 Bond Future			5.36597	102.19236	5.43282	102.17174		0.37	0.00	0	
Total R2023 Future									941,448.24	9	35,82
R2023 On 05/05/2022 Bond Future	6.29	Call			611.40000	0.61140	633,770	1.07	0.00	0	
R2023 On 05/05/2022 Bond Future	6.29	Put			0.00000	0.00000	0,000	1.07	0.00	0	
R2023 On 05/05/2022 Bond Future	6.30	Call			619.25000	0.61925	641,620	1.07	0.00	0	
R2023 On 05/05/2022 Bond Future	6.30	Put			0.00000	0.00000	0,000	1.07	0.00	0	
R2023 On 05/05/2022 Bond Future	6.31	Call			627.09000	0.62709	649,460	1.07	0.00	0	
R2023 On 05/05/2022 Bond Future	6.31	Put			0.00000	0.00000	0,000	1.07	0.00	0	
R2023 On 04/08/2022 Bond Future	6.05	Call			309.85000	0.30985	322,500	0.76	0.00	0	
R2023 On 04/08/2022 Bond Future	6.05	Put			70.10000	0.07010	61,680	0.76	0.00	0	
R2023 On 04/08/2022 Bond Future	6.03	Call			301.48000	0.30148	313,930	0.75	0.00	0	
R2023 On 04/08/2022 Bond Future	6.03	Put			72.64000	0.07264	64,020	0.75	0.00	0	
R2023 On 04/08/2022 Bond Future	6.04	Call			305.75000	0.30575	318,300	0.76	0.00	0	
R2023 On 04/08/2022 Bond Future	6.04	Put			71.45000	0.07145	62,930	0.76	0.00	0	
R2023 On 03/11/2022 Bond Future	6.26	Put			37.54000	0.03754	32,490	0.43	0.00	0	
R2023 On 03/11/2022 Bond Future	6.27	Call			294.40000	0.29440	310,040	0.43	0.00	0	
R2023 On 03/11/2022 Bond Future	6.27	Put			36.89000	0.03689	31,910	0.43	0.00	0	
R2023 On 03/11/2022 Bond Future	6.25	Call			289.35000	0.28935	304,870	0.43	0.00	0	
R2023 On 03/11/2022 Bond Future	6.25	Put			37.97000	0.03797	32,870	0.43	0.00	0	
R2023 On 03/11/2022 Bond Future	6.26	Call			291.98000	0.29198	307,550	0.43	0.00	0	
Total R2023 Option									0.00	0	
Total For R2023									941,448.24	9	35,82
R2030 On 05/05/2022 Bond Future			9.93055	91.91696	9.96326	91.75507		8.23	0.00	0	53,7
R2030 On 04/08/2022 Bond Future			10.15348	89.12109	10.18757	88.95839		8.42	0.00	0	96,4
R2030 On 03/11/2022 Bond Future			10.34744	90.40373	10.38302	90.23945		8.08	0.00	0	18,7
R2030 On 02/02/2023 Bond Future			10.51816	87.91481	10.55536	87.74864		8.14	0.00	0	
R2030 On 04/05/2023 Bond Future			10.68909	89.46612	10.72808	89.29761		7.85	0.00	0	
Total R2030 Future									0.00	0	168,85
R2030 On 05/05/2022 Bond Future	7.73	Call			0.00000	0.00000	0,000	7.72	0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			11,962.90000	11.96290	11,801,010	7.72	0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			0.00000	0.00000	0,000	7.71	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			9,621.57000	9.62157	9,459,680	7.71	0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			0.00000	0.00000	0,000	7.67	0.00	0	1,0
R2030 On 05/05/2022 Bond Future	8.81	Put			5,940.19000	5.94019	5,778,300	7.64	0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Call			0.00000	0.00000	0,000	7.63	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			5,512.26000	5.51226	5,350,370	7.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	9.15	Call			0.00000	0.00000	0,000	7.61	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			4,138.17000	4.13817	3,976,280	7.61	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,098.38000	3.09838	2,936,410	7.60	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			7.76000	0.00776	0,120	7.66	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,826.78000	1.82678	1,657,250	7.66	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			16.12000	0.01612	0,640	7.70	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,581.98000	1.58198	1,404,610	7.70	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			0.00000	0.00000	0,000	7.64	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			415.75000	0.41575	175,960	8.14	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			1,182.41000	1.18241	1,277,020	8.69	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			70.40000	0.07040	3,120	8.69	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			1,225.16000	1.22516	1,325,040	8.71	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			64.52000	0.06452	2,510	8.71	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			0.08000	0.00008	0,000	7.60	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			7,786.35000	7.78635	7,624,460	7.67	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			1,268.32000	1.26832	1,373,140	8.73	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			59.08000	0.05908	2,010	8.73	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			5,126.52000	5.12652	5,288,410	10.63	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			0.00000	0.00000	0,000	10.63	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			350.17000	0.35017	272,270	8.14	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			402.57000	0.40257	414,500	7.91	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			3,559.11000	3.55911	3,408,340	7.91	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			413.07000	0.41307	425,400	7.92	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,519.79000	3.51979	3,369,420	7.92	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			8.96000	0.00896	8,580	8.10	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			9,617.75000	9.61775	9,454,670	8.10	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			423.78000	0.42378	436,500	7.93	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,480.71000	3.48071	3,330,730	7.93	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			3,984.41000	3.98441	4,094,730	9.15	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			443.05000	0.44305	390,670	9.15	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			100.71000	0.10071	101,900	7.79	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			5,741.00000	5.74100	5,579,490	7.79	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,821.89000	2.82189	2,703,510	7.83	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			1,429.76000	1.42976	1,476,200	7.84	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,794.34000	2.79434	2,676,500	7.84	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			1,449.65000	1.44965	1,496,630	7.84	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,767.22000	2.76722	2,649,920	7.84	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			1,410.27000	1.41027	1,456,170	7.83	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			877.18000	0.87718	906,810	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,990.06000	4.99006	4,853,520	7.64	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	9.80	Call		1,066.90000	1.06690	1,101,840	7.73		0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		4,520.82000	4.52082	4,389,590	7.73		0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		242.57000	0.24257	251,180	7.55		0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		8,487.91000	8.48791	8,330,350	7.55		0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		1,363.22000	1.36322	1,405,940	7.84		0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		3,932.37000	3.93237	3,808,920	7.84		0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,380.00000	1.38000	1,423,150	7.85		0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3,902.89000	3.90289	3,779,870	7.85		0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		449.69000	0.44969	465,640	7.55		0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		6,770.48000	6.77048	6,620,260	7.55		0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		1,396.92000	1.39692	1,440,490	7.86		0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		3,873.57000	3.87357	3,750,970	7.86		0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		1,280.88000	1.28088	1,321,500	7.81		0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		4,081.81000	4.08181	3,956,260	7.81		0.00	0	10
R2030	On	04/05/2023	Bond Future	10.53	Put		3,235.43000	3.23543	3,131,300	7.73		0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		2,396.31000	2.39631	2,461,100	7.73		0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		3,212.97000	3.21297	3,109,250	7.73		0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		2,353.95000	2.35395	2,417,920	7.72		0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		3,258.02000	3.25802	3,153,480	7.72		0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		2,375.08000	2.37508	2,439,460	7.73		0.00	0	
Total R2030 Option												0.00	0	29,42
Total For R2030												0.00	0	198,31
R2032	On	05/05/2022	Bond Future			10.31944	88.24303	10.36190	88.00644	9.54		0.00	0	79,20
R2032	On	04/08/2022	Bond Future			10.52061	89.40442	10.56468	89.16612	9.26	292,173,644.56		3,268	73,88
R2032	On	03/11/2022	Bond Future			10.70589	86.53925	10.75177	86.29815	9.32	220,675,087.50		2,550	85,38
R2032	On	02/02/2023	Bond Future			10.86722	87.99281	10.91496	87.74853	8.95		0.00	0	
R2032	On	04/05/2023	Bond Future			11.02403	85.38668	11.07380	85.13866	9.04		0.00	0	
Total R2032 Future												512,848,732.06	5,818	238,44
R2032	On	05/05/2022	Bond Future	9.58	Call		0.00000	0.00000	0,000	8.59		0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put		4,497.83000	4.49783	4,261,240	8.59		0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		77.37000	0.07737	22,300	8.70		0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		1,097.01000	1.09701	805,350	8.70		0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		232.49000	0.23249	159,110	8.90		0.00	0	98
R2032	On	05/05/2022	Bond Future	10.98	Put		1.26000	0.00126	0,000	11.16		0.00	0	98
R2032	On	05/05/2022	Bond Future	11.02	Call		3,560.53000	3.56053	3,796,350	11.26		0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		0.77000	0.00077	0,000	11.26		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		3,613.01000	3.61301	3,848,920	11.28		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		0.68000	0.00068	0,000	11.28		0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Put		633.63000	0.63363	323,660	8.90		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/05/2022	Bond Future	11.04	Call		3,665.44000	3.66544	3,901,440	11.29	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		0.59000	0.00059	0,000	11.29	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call		4,395.66000	4.39566	4,632,170	11.51	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		0.08000	0.00008	0,000	11.51	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.98	Call		3,350.29000	3.35029	3,585,620	11.16	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		13.05000	0.01305	13,380	8.17	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		9,222.46000	9.22246	8,984,490	8.17	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call		63.67000	0.06367	67,080	7.98	0.00	0	1,30
R2032	On	04/08/2022	Bond Future	9.40	Put		6,666.70000	6.66670	6,431,810	7.98	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		212.35000	0.21235	225,160	8.25	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		4,936.31000	4.93631	4,710,820	8.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call		665.12000	0.66512	703,770	8.79	0.00	0	1,30
R2032	On	04/08/2022	Bond Future	10.10	Put		3,222.45000	3.22245	3,022,800	8.79	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		846.11000	0.84611	894,140	8.94	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		2,844.66000	2.84466	2,654,390	8.94	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		865.64000	0.86564	914,660	8.95	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		2,808.57000	2.80857	2,619,290	8.95	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		885.62000	0.88562	935,640	8.97	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		2,772.98000	2.77298	2,584,700	8.97	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Call		3,173.60000	3.17360	3,312,200	9.88	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put		866.20000	0.86620	766,500	9.88	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call		5,679.47000	5.67947	5,868,190	10.83	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		325.44000	0.32544	275,860	10.83	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		6,969.05000	6.96905	7,173,830	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		195.77000	0.19577	162,250	11.22	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put		8,190.13000	8.19013	7,959,210	8.33	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call		181.82000	0.18182	193,240	8.32	0.00	0	48
R2032	On	03/11/2022	Bond Future	9.36	Put		7,915.00000	7.91500	7,685,320	8.32	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call		226.76000	0.22676	241,010	8.31	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put		7,374.26000	7.37426	7,147,410	8.31	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put		5,120.13000	5.12013	4,914,440	8.48	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		884.88000	0.88488	933,270	8.71	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		4,341.05000	4.34105	4,148,340	8.71	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.16	Call		969.90000	0.96990	1,021,980	8.76	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		4,150.23000	4.15023	3,961,210	8.76	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Call		162.28000	0.16228	172,460	8.33	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.21	Put		3,965.38000	3.96538	3,780,170	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		1,641.89000	1.64189	1,720,480	9.11	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		3,029.72000	3.02972	2,867,210	9.11	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.56	Call		1,807.04000	1.80704	1,891,580	9.17	0.00	0	

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	10.56	Put			2,820.84000	2.82084	2,664,280	9.17	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.92	Call			605.33000	0.60533	640,740	8.48	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			2,540.68000	2.54068	2,392,760	9.25	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			2,083.54000	2.08354	2,177,580	9.26	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			2,513.88000	2.51388	2,366,820	9.26	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			5,011.03000	5.01103	5,173,700	10.26	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			957.28000	0.95728	878,850	10.26	0.00	0	5
R2032	On	03/11/2022	Bond Future	10.21	Call			1,059.77000	1.05977	1,115,660	8.82	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			8,056.91000	8.05691	8,255,800	11.33	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			425.86000	0.42586	383,650	11.33	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			2,057.52000	2.05752	2,150,700	9.25	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			356.39000	0.35639	377,430	8.08	0.00	0	5
R2032	On	02/02/2023	Bond Future	9.47	Put			8,180.58000	8.18058	7,957,340	8.08	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			1,074.22000	1.07422	1,128,990	8.28	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,048.77000	5.04877	4,859,260	8.28	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.22	Call			1,174.89000	1.17489	1,233,590	8.33	0.00	0	5
R2032	On	02/02/2023	Bond Future	10.22	Put			4,824.69000	4.82469	4,639,110	8.33	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			266.41000	0.26641	282,490	8.06	0.00	0	4
R2032	On	02/02/2023	Bond Future	9.31	Put			9,014.35000	9.01435	8,786,150	8.06	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,490.37000	1.49037	1,560,640	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,228.50000	4.22850	4,054,490	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,510.08000	1.51008	1,581,050	8.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,194.97000	4.19497	4,021,660	8.49	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			740.55000	0.74055	781,050	8.13	0.00	0	7
R2032	On	02/02/2023	Bond Future	9.92	Put			6,029.88000	6.02988	5,826,100	8.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Call			2,101.57000	2.10157	2,191,840	8.72	0.00	0	7
R2032	On	02/02/2023	Bond Future	10.67	Put			3,364.95000	3.36495	3,210,940	8.72	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			5,189.18000	5.18918	5,348,210	9.59	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,350.49000	1.35049	1,265,240	9.59	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,470.53000	1.47053	1,540,100	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,261.94000	4.26194	4,087,230	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			5,738.04000	5.73804	5,905,030	9.77	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,183.29000	1.18329	1,106,000	9.77	0.00	0	5
R2032	On	02/02/2023	Bond Future	12.75	Call			9,268.39000	9.26839	9,470,610	10.91	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			546.49000	0.54649	504,430	10.91	0.00	0	7
R2032	On	02/02/2023	Bond Future	10.50	Call			1,717.91000	1.71791	1,795,940	8.58	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,872.72000	3.87272	3,706,470	8.58	0.00	0	4
R2032	On	04/05/2023	Bond Future	10.89	Put			3,512.36000	3.51236	3,366,010	8.82	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,543.28000	2.54328	2,643,660	8.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			3,564.98000	3.56498	3,417,340	8.80	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.88	Call			2,567.40000	2.56740	2,668,420	8.81	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			3,538.59000	3.53859	3,391,590	8.81	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			2,591.64000	2.59164	2,693,310	8.82	0.00	0	
Total R2032 Option												0.00	0	27,55
Total For R2032												512,848,732.06	5,818	266,03
R2035	On	05/05/2022	Bond Future			10.69898	89.12390	10.74632	88.82824		10.77	250,527,282.90	2,811	57,76
R2035	On	04/08/2022	Bond Future			10.89084	90.29693	10.93993	89.99871		10.39	855,111,927.10	9,470	131,58
R2035	On	03/11/2022	Bond Future			11.06812	87.11003	11.11909	86.80817		10.50	0.00	0	13
R2035	On	02/02/2023	Bond Future			11.22715	88.57225	11.28008	88.26623		10.11	0.00	0	
R2035	On	04/05/2023	Bond Future			11.37392	85.63802	11.42889	85.32716		10.23	0.00	0	
Total R2035 Future												1,105,639,210.00	12,281	189,45
R2035	On	05/05/2022	Bond Future	10.72	Call			407.32000	0.40732	351,100	10.67	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put			571.53000	0.57153	219,650	10.67	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call			761.57000	0.76157	809,030	11.03	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			304.25000	0.30425	56,050	11.03	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			5,265.28000	5.26528	5,560,880	13.32	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			0.00000	0.00000	0,000	14.84	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			0.06000	0.00006	0,000	13.32	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			5,322.20000	5.32220	5,617,810	13.34	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			0.05000	0.00005	0,000	13.34	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			5,379.07000	5.37907	5,674,680	13.35	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			0.05000	0.00005	0,000	13.35	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			10,735.81000	10.73581	11,031,470	14.84	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			831.45000	0.83145	890,160	9.73	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put			3,367.58000	3.36758	3,128,070	9.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			1,303.03000	1.30303	1,388,420	10.07	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			2,588.71000	2.58871	2,375,880	10.07	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call			29.89000	0.02989	31,660	9.05	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			9,213.88000	9.21388	8,917,430	9.05	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			89.39000	0.08939	96,130	8.89	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			7,139.56000	7.13956	6,848,080	8.89	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call			7,323.76000	7.32376	7,577,130	12.32	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			256.07000	0.25607	211,220	12.32	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			1,075.38000	1.07538	1,148,350	9.92	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			2,920.64000	2.92064	2,695,390	9.92	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			1,276.46000	1.27646	1,360,450	10.05	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			2,624.07000	2.62407	2,409,840	10.05	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			1,329.90000	1.32990	1,416,700	10.08	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,553.72000	2.55372	2,342,300	10.08	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	11.13	Call			2,562.93000	2.56293	2,707,620	10.55	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,422.06000	1.42206	1,268,530	10.55	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.30	Put			5,699.97000	5.69997	5,444,730	9.29	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			1,139.54000	1.13954	1,211,340	9.69	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,473.10000	4.47310	4,243,040	9.69	0.00	0	5
R2035	On	03/11/2022	Bond Future	11.05	Put			2,777.41000	2.77741	2,598,620	10.31	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			2,611.92000	2.61192	2,743,740	10.39	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			2,547.51000	2.54751	2,377,470	10.39	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			243.35000	0.24335	261,810	9.26	0.00	0	5
R2035	On	03/11/2022	Bond Future	9.82	Put			8,435.45000	8.43545	8,152,050	9.26	0.00	0	1,0
R2035	On	03/11/2022	Bond Future	10.30	Call			659.22000	0.65922	705,840	9.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,492.41000	2.49241	2,324,560	10.40	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			9,017.22000	9.01722	9,269,210	12.62	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			467.59000	0.46759	417,720	12.62	0.00	0	1,0
R2035	On	03/11/2022	Bond Future	10.99	Call			2,192.31000	2.19231	2,308,790	10.25	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,959.78000	2.95978	2,774,400	10.25	0.00	0	5
R2035	On	03/11/2022	Bond Future	11.05	Call			2,367.87000	2.36787	2,490,940	10.31	0.00	0	1,0
R2035	On	03/11/2022	Bond Future	11.14	Call			2,643.10000	2.64310	2,776,030	10.39	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,519.71000	2.51971	2,350,780	10.39	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			2,674.73000	2.67473	2,808,740	10.40	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			868.94000	0.86894	922,930	9.20	0.00	0	1,0
R2035	On	02/02/2023	Bond Future	10.30	Put			6,800.12000	6.80012	6,548,090	9.20	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			1,522.20000	1.52220	1,605,180	9.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,208.35000	5.20835	4,985,310	9.59	0.00	0	5
R2035	On	02/02/2023	Bond Future	10.87	Call			2,001.12000	2.00112	2,102,530	9.80	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			4,413.82000	4.41382	4,209,210	9.80	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			2,025.50000	2.02550	2,127,800	9.81	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,378.21000	4.37821	4,174,490	9.81	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			379.19000	0.37919	405,420	9.07	0.00	0	5
R2035	On	02/02/2023	Bond Future	9.81	Put			9,497.01000	9.49701	9,217,220	9.07	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			2,490.01000	2.49001	2,608,490	9.97	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			3,772.85000	3.77285	3,585,310	9.97	0.00	0	5
R2035	On	02/02/2023	Bond Future	13.22	Call			10,818.32000	10.81832	11,074,470	12.64	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			613.92000	0.61392	564,050	12.64	0.00	0	1,0
R2035	On	02/02/2023	Bond Future	10.86	Call			1,976.91000	1.97691	2,077,420	9.79	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,449.66000	4.44966	4,244,150	9.79	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			2,463.37000	2.46337	2,580,950	9.96	0.00	0	1,0
R2035	On	02/02/2023	Bond Future	11.05	Put			3,805.16000	3.80516	3,616,720	9.96	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			4,151.97000	4.15197	3,967,740	10.02	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			2,873.44000	2.87344	3,000,880	10.03	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	11.21	Put		4.12104000	4.12104	3,937,620	10.03	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		2,900.25000	2.90025	3,028,510	10.04	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,090.28000	4.09028	3,907,680	10.04	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		2,846.75000	2.84675	2,973,380	10.02	0.00	0	
Total R2035 Option											0.00	0	10,95
Total For R2035											1,105,639,210.00	12,281	200,44
R2037	On	05/05/2022	Bond Future			10.84393	85.24585	10.89628	84.91482	11.43	0.00	0	32,6
R2037	On	04/08/2022	Bond Future			11.03413	82.11176	11.08841	81.77774	11.63	192,798,412.48	2,348	131,4
R2037	On	03/11/2022	Bond Future			11.19899	83.29389	11.25524	82.95570	11.19	0.00	0	
R2037	On	02/02/2023	Bond Future			11.34639	80.43600	11.40471	80.09294	11.38	0.00	0	
R2037	On	04/05/2023	Bond Future			11.49096	81.85664	11.55145	81.50811	10.96	0.00	0	
Total R2037 Future											192,798,412.48	2,348	164,0
R2037	On	05/05/2022	Bond Future	11.82	Call		5,531.83000	5.53183	5,862,830	14.05	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		0.03000	0.00003	0,000	14.05	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,588.65000	5.58865	5,919,650	14.07	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		0.03000	0.00003	0,000	14.07	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,645.40000	5.64540	5,976,410	14.09	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		0.02000	0.00002	0,000	14.09	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		1,326.14000	1.32614	1,428,570	11.08	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		2,556.97000	2.55697	2,325,380	11.08	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		1,353.45000	1.35345	1,457,510	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		2,521.59000	2.52159	2,291,630	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		2,330.75000	2.33075	2,486,940	11.58	0.00	0	1,0
R2037	On	04/08/2022	Bond Future	11.21	Put		1,589.80000	1.58980	1,411,970	11.58	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,127.71000	3.12771	3,318,200	11.86	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,130.38000	1.13038	986,850	11.86	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		134.79000	0.13479	147,920	9.93	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		6,547.17000	6.54717	6,226,280	9.93	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		5,514.01000	5.51401	5,771,200	12.87	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		472.40000	0.47240	395,570	12.87	0.00	0	1,0
R2037	On	04/08/2022	Bond Future	10.91	Call		1,381.23000	1.38123	1,486,930	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		2,486.75000	2.48675	2,258,430	11.12	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,479.22000	2.47922	2,298,320	11.26	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		2,801.06000	2.80106	2,955,940	11.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,533.43000	2.53343	2,350,120	11.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		2,833.32000	2.83332	2,989,410	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,506.08000	2.50608	2,323,980	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		2,866.00000	2.86600	3,023,290	11.26	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		2,152.65000	2.15265	2,274,880	10.95	0.00	0	

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		4,273.10000	4.27310	4,052,270	10.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		2,101.93000	2.10193	2,222,110	10.93	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,344.39000	4.34439	4,121,510	10.93	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		2,127.21000	2.12721	2,248,410	10.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,308.63000	4.30863	4,086,770	10.94	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,318.23000	4.31823	4,113,230	10.82	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,940.41000	2.94041	3,084,840	10.83	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,286.21000	4.28621	4,082,110	10.83	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,886.78000	2.88678	3,029,410	10.82	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,350.44000	4.35044	4,144,540	10.82	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,913.53000	2.91353	3,057,060	10.82	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											192,798,412.48	2,348	166,30
R2040	On	05/05/2022	Bond Future			10.94363	87.35778	11.00091	86.96784	12.02	0.00	0	15,99
R2040	On	04/08/2022	Bond Future			11.12752	84.00118	11.18695	83.60740	12.24	96,517,355.82	1,149	118,6
R2040	On	03/11/2022	Bond Future			11.28671	85.21058	11.34829	84.81180	11.78	0.00	0	
R2040	On	02/02/2023	Bond Future			11.42920	82.13462	11.49302	81.73005	12.01	0.00	0	
R2040	On	04/05/2023	Bond Future			11.56848	83.58569	11.63465	83.17456	11.58	0.00	0	
Total R2040 Future											96,517,355.82	1,149	134,65
R2040	On	05/05/2022	Bond Future	9.82	Call		0.00000	0.00000	0,000	10.90	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		8,642.88000	8.64288	8,252,940	10.90	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		2.81000	0.00281	0,020	10.79	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		3,006.77000	3.00677	2,614,040	10.79	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		5,768.46000	5.76846	6,158,330	14.92	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		0.00000	0.00000	0,000	16.76	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		0.07000	0.00007	0,000	14.92	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		5,829.06000	5.82906	6,218,940	14.94	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		0.06000	0.00006	0,000	14.94	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		5,889.58000	5.88958	6,279,470	14.96	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		0.05000	0.00005	0,000	14.96	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		12,222.81000	12.22281	12,612,750	16.76	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		1,583.07000	1.58307	1,716,350	11.93	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		2,629.35000	2.62935	2,368,850	11.93	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		6,914.97000	6.91497	7,237,500	14.20	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		395.69000	0.39569	324,440	14.20	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Call		23.78000	0.02378	26,160	10.70	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		10,817.97000	10.81797	10,426,570	10.70	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		746.06000	0.74606	819,580	11.28	0.00	0	40
R2040	On	04/08/2022	Bond Future	10.70	Put		4,060.31000	4.06031	3,740,050	11.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/08/2022	Bond Future	11.04	Call		1,613.06000	1.61306	1,748,290	11.95	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,592.06000	2.59206	2,333,510	11.95	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		1,643.36000	1.64336	1,780,540	11.96	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,555.17000	2.55517	2,298,570	11.96	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,664.75000	2.66475	2,453,750	11.67	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,032.22000	3.03222	3,221,440	11.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,635.61000	2.63561	2,426,050	11.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		2,962.54000	2.96254	3,148,890	11.66	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,694.14000	2.69414	2,481,710	11.66	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		2,997.29000	2.99729	3,185,070	11.67	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		2,267.95000	2.26795	2,411,740	11.62	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,743.83000	4.74383	4,483,050	11.62	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		2,295.25000	2.29525	2,440,240	11.63	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,705.01000	4.70501	4,445,430	11.63	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		2,240.83000	2.24083	2,383,410	11.61	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,782.92000	4.78292	4,520,930	11.61	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,556.02000	4.55602	4,318,600	11.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,176.20000	3.17620	3,351,000	11.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		4,521.84000	4.52184	4,285,510	11.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,205.70000	3.20570	3,381,580	11.33	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		4,487.88000	4.48788	4,252,630	11.33	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		3,146.83000	3.14683	3,320,540	11.32	0.00	0	
Total R2040 Option											0.00	0	4,98
Total For R2040											96,517,355.82	1,149	139,61
R2044	On	05/05/2022	Bond Future			10.96317	84.16271	11.02033	83.76560	12.67	0.00	0	36,40
R2044	On	04/08/2022	Bond Future			11.13709	80.88921	11.19639	80.48811	12.91	30,980,567.43	383	67,68
R2044	On	03/11/2022	Bond Future			11.28728	82.05390	11.34870	81.64768	12.42	0.00	0	
R2044	On	02/02/2023	Bond Future			11.42140	79.05017	11.48503	78.63792	12.68	0.00	0	
R2044	On	04/05/2023	Bond Future			11.55208	80.44681	11.61800	80.02788	12.23	0.00	0	
Total R2044 Future											30,980,567.43	383	104,06
R2044	On	05/05/2022	Bond Future	11.91	Call		5,787.75000	5.78775	6,184,780	15.75	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		0.08000	0.00008	0,000	15.75	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		5,848.82000	5.84882	6,245,860	15.77	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		0.07000	0.00007	0,000	15.77	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		5,909.80000	5.90980	6,306,850	15.79	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		0.06000	0.00006	0,000	15.79	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		1,796.68000	1.79668	1,944,810	12.68	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,450.36000	2.45036	2,197,390	12.68	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		1,732.41000	1.73241	1,876,510	12.65	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/08/2022	Bond Future	11.08	Put		2,522.83000	2.52283	2,265,830	12.65	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		1,764.47000	1.76447	1,910,590	12.67	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,486.47000	2.48647	2,231,490	12.67	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,705.17000	2.70517	2,490,710	12.31	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,077.25000	3.07725	3,270,480	12.32	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,675.24000	2.67524	2,462,250	12.32	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,006.60000	3.00660	3,196,880	12.30	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,735.38000	2.73538	2,519,440	12.30	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		3,041.83000	3.04183	3,233,590	12.31	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		2,430.38000	2.43038	2,583,010	12.31	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,642.06000	4.64206	4,382,440	12.31	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		2,458.94000	2.45894	2,612,820	12.33	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,603.11000	4.60311	4,344,740	12.33	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		2,401.73000	2.40173	2,553,110	12.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,681.01000	4.68101	4,420,140	12.30	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		4,575.11000	4.57511	4,335,440	11.95	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,270.78000	3.27078	3,451,160	11.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,540.46000	4.54046	4,301,910	11.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,301.31000	3.30131	3,482,800	11.97	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		4,506.04000	4.50604	4,268,600	11.97	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		3,240.39000	3.24039	3,419,650	11.95	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											30,980,567.43	383	104,06
R2048	On	05/05/2022	Bond Future			10.89752	83.22874	10.95452	82.81980	13.12	0.00	0	127,86
R2048	On	04/08/2022	Bond Future			11.05815	84.32417	11.11723	83.91115	12.68	17,623,751.53	209	188,74
R2048	On	03/11/2022	Bond Future			11.20543	81.11459	11.26668	80.69620	12.87	0.00	0	
R2048	On	02/02/2023	Bond Future			11.33685	82.47647	11.40032	82.05191	12.44	0.00	0	
R2048	On	04/05/2023	Bond Future			11.45688	79.49848	11.52259	79.06704	12.68	0.00	0	
Total R2048 Future											17,623,751.53	209	316,6C
R2048	On	05/05/2022	Bond Future	11.79	Call		5,604.94000	5.60494	6,013,740	16.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		0.14000	0.00014	0,000	16.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		5,667.83000	5.66783	6,076,650	16.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		0.12000	0.00012	0,000	16.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		5,730.65000	5.73065	6,139,480	16.11	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		0.11000	0.00011	0,000	16.11	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		1,747.84000	1.74784	1,896,210	12.31	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		2,571.03000	2.57103	2,306,380	12.31	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call		1,427.06000	1.42706	1,554,560	12.10	0.00	0	1,7C
R2048	On	04/08/2022	Bond Future	10.90	Put		2,964.20000	2.96420	2,678,680	12.10	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/08/2022	Bond Future	10.98	Call		1,681.07000	1.68107	1,825,230	12.27	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		2,646.18000	2.64618	2,377,320	12.27	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		1,714.37000	1.71437	1,860,630	12.29	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		2,608.47000	2.60847	2,341,710	12.29	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call		27.58000	0.02758	30,430	11.07	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put		11,057.94000	11.05794	10,647,770	11.07	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call		170.80000	0.17080	191,360	10.75	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put		7,026.88000	7.02688	6,634,420	10.75	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call		357.27000	0.35727	397,860	11.04	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put		5,634.00000	5.63400	5,261,570	11.04	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		3,169.89000	3.16989	3,367,660	12.96	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,808.80000	2.80880	2,588,180	12.96	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		3,096.98000	3.09698	3,291,730	12.93	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		2,870.99000	2.87099	2,647,350	12.93	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		3,133.22000	3.13322	3,329,490	12.94	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,839.63000	2.83963	2,617,510	12.94	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		2,494.55000	2.49455	2,653,050	12.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,679.07000	4.67907	4,413,010	12.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		2,435.23000	2.43523	2,591,120	11.98	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,759.67000	4.75967	4,491,000	11.98	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		2,464.66000	2.46466	2,621,860	11.99	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,719.08000	4.71908	4,451,720	11.99	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,467.74000	3.46774	3,656,800	12.55	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		4,609.97000	4.60997	4,367,590	12.55	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,404.98000	3.40498	3,591,760	12.54	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,681.48000	4.68148	4,436,820	12.54	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,436.14000	3.43614	3,624,050	12.55	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,645.46000	4.64546	4,401,930	12.55	0.00	0	
Total R2048 Option											0.00	0	3,40
Total For R2048											17,623,751.53	209	320,00
R209	On	05/05/2022	Bond Future			10.66797	69.03172	10.71506	68.77408	12.07	0.00	0	12,00
R209	On	04/08/2022	Bond Future			10.83776	69.94027	10.88639	69.68034	11.69	5,805,042.41	83	13,50
R209	On	03/11/2022	Bond Future			10.99306	67.80143	11.04337	67.53824	11.78	0.00	0	4,10
R209	On	02/02/2023	Bond Future			11.12802	68.94007	11.18001	68.67320	11.39	0.00	0	
R209	On	04/05/2023	Bond Future			11.25782	67.00570	11.31162	66.73457	11.50	0.00	0	
Total R209 Future											5,805,042.41	83	29,70
R209	On	05/05/2022	Bond Future	9.50	Call		0.00000	0.00000	0,000	10.97	0.00	0	2,90
R209	On	05/05/2022	Bond Future	9.50	Put		7,110.49000	7.11049	6,852,850	10.97	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		0.00000	0.00000	0,000	10.88	0.00	0	5,00

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	05/05/2022	Bond Future	9.75	Put		5,565.70000	5.56570	5,308,060	10.88	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		1.02000	0.00102	0,000	10.74	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		2,606.80000	2.60680	2,348,140	10.74	0.00	0	7,50
R209	On	05/05/2022	Bond Future	11.45	Call		3,849.21000	3.84921	4,106,490	14.60	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		0.36000	0.00036	0,000	14.60	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		6,529.06000	6.52906	6,786,700	15.58	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		0.00000	0.00000	0,000	15.58	0.00	0	8,50
R209	On	05/05/2022	Bond Future	10.75	Call		525.92000	0.52592	531,580	12.07	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		335.64000	0.33564	83,660	12.07	0.00	0	1,00
R209	On	05/05/2022	Bond Future	11.43	Call		3,748.73000	3.74873	4,005,900	14.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		0.47000	0.00047	0,000	14.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		3,799.00000	3.79900	4,056,220	14.58	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		0.42000	0.00042	0,000	14.58	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		904.44000	0.90444	967,170	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,565.89000	2.56589	2,368,690	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		925.25000	0.92525	989,180	11.05	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,531.58000	2.53158	2,335,580	11.05	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		883.90000	0.88390	945,450	11.02	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,600.54000	2.60054	2,402,160	11.02	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,250.26000	2.25026	2,362,980	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,320.06000	2.32006	2,169,590	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		3,706.16000	3.70616	3,861,230	12.45	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,382.37000	1.38237	1,274,250	12.45	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		2,169.46000	2.16946	2,279,320	11.78	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,396.26000	2.39626	2,242,930	11.78	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Call		2,196.17000	2.19617	2,306,980	11.79	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,370.58000	2.37058	2,218,200	11.79	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,223.04000	2.22304	2,334,800	11.80	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,345.12000	2.34512	2,193,690	11.80	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		113.69000	0.11369	122,450	10.40	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		8,892.47000	8.89247	8,638,040	10.40	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		355.00000	0.35500	381,450	10.34	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		6,123.51000	6.12351	5,886,770	10.34	0.00	0	9,50
R209	On	03/11/2022	Bond Future	10.50	Call		1,046.23000	1.04623	1,109,800	11.17	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,967.38000	3.96738	3,767,760	11.17	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		59.05000	0.05905	63,580	10.42	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put		10,407.34000	10.40734	10,148,680	10.42	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,764.66000	1.76466	1,854,550	10.95	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,803.69000	3.80369	3,626,710	10.95	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,786.60000	1.78660	1,877,290	10.96	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	Op Interr
R209	On	02/02/2023	Bond Future	10.80	Put			3,772.27000	3.77227	3,596,090	10.96	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,743.09000	1.74309	1,832,180	10.94	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			3,835.55000	3.83555	3,657,770	10.94	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,566.99000	2.56699	2,679,000	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			3,642.48000	3.64248	3,483,360	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,590.61000	2.59061	2,703,330	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			3,614.74000	3.61474	3,456,330	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			2,543.22000	2.54322	2,654,520	11.38	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			3,670.14000	3.67014	3,510,310	11.38	0.00	0	
Total R209 Option												0.00	0	53,60
Total For R209												5,805,042.41	83	83,34
R210	On	05/05/2022	Bond Future			219.69578	219.69578	219.78445	219.78445			0.00	0	9
R210	On	04/08/2022	Bond Future			222.64265	222.64265	222.73587	222.73587			0.00	0	1,0
R210	On	03/11/2022	Bond Future			222.94436	222.94436	223.04072	223.04072			0.00	0	
R210	On	02/02/2023	Bond Future			226.73032	226.73032	226.83037	226.83037			0.00	0	
R210	On	04/05/2023	Bond Future			227.72580	227.72580	227.82917	227.82917			0.00	0	
Total R210 Future												0.00	0	1,95
Total For R210												0.00	0	1,95
R213	On	05/05/2022	Bond Future			10.17953	83.12313	10.21199	82.96002		9.27	0.00	0	21,6
R213	On	04/08/2022	Bond Future			10.38192	84.21719	10.41558	84.05319		9.03	9,432,325.28	112	26,5
R213	On	03/11/2022	Bond Future			10.56983	81.89024	10.60485	81.72454		9.06	0.00	0	
R213	On	02/02/2023	Bond Future			10.73692	83.26412	10.77339	83.09641		8.65	0.00	0	
R213	On	04/05/2023	Bond Future			10.89202	81.18488	10.93003	81.01478		8.76	0.00	0	
Total R213 Future												9,432,325.28	112	48,21
R213	On	05/05/2022	Bond Future	10.63	Call			2,076.19000	2.07619	2,226,690	10.43	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			12.64000	0.01264	0,030	10.43	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			2,123.55000	2.12355	2,275,230	10.46	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			11.46000	0.01146	0,030	10.46	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			2,170.97000	2.17097	2,323,710	10.50	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			10.39000	0.01039	0,020	10.50	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			540.24000	0.54024	557,800	8.44	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,099.53000	3.09953	2,953,090	8.44	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			513.49000	0.51349	530,070	8.42	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,174.13000	3.17413	3,026,710	8.42	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			526.75000	0.52675	543,820	8.43	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,136.69000	3.13669	2,989,760	8.43	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put			7,246.78000	7.24678	7,087,390	8.31	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			656.29000	0.65629	679,930	8.30	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			4,376.67000	4.37667	4,234,610	8.30	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
R213	On	03/11/2022	Bond Future	10.19	Put		3,190.52000	3.19052	3,065,020	8.63	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		1,555.43000	1.55543	1,605,450	8.78	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,675.05000	2.67505	2,559,370	8.78	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		168.40000	0.16840	173,860	8.32	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		7,540.48000	7.54048	7,380,240	8.32	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		190.97000	0.19097	197,280	8.31	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put		2,621.63000	2.62163	2,507,080	8.79	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		1,619.73000	1.61973	1,671,440	8.80	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,595.22000	2.59522	2,481,230	8.80	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		848.70000	0.84870	878,480	8.43	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,871.93000	3.87193	3,736,010	8.43	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		1,199.27000	1.19927	1,239,470	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		1,576.70000	1.57670	1,627,280	8.78	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,648.24000	2.64824	2,533,120	8.78	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		1,598.13000	1.59813	1,649,280	8.79	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call		1,343.22000	1.34322	1,385,970	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,984.75000	3.98475	3,859,790	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,598.15000	1.59815	1,647,210	8.39	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,573.03000	3.57303	3,454,380	8.39	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		269.01000	0.26901	278,880	7.91	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		8,136.04000	8.13604	7,978,200	7.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,022.98000	1.02298	1,057,230	8.14	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,628.85000	4.62885	4,495,390	8.14	0.00	0	47
R213	On	02/02/2023	Bond Future	12.20	Call		6,966.19000	6.96619	7,090,880	10.16	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		744.02000	0.74402	701,000	10.16	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call		1,360.75000	1.36075	1,403,940	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,954.43000	3.95443	3,829,910	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,378.40000	1.37840	1,422,040	8.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,924.27000	3.92427	3,800,200	8.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,755.14000	1.75514	1,807,910	8.45	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,352.14000	3.35214	3,237,200	8.45	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,238.24000	3.23824	3,133,970	8.61	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,384.91000	2.38491	2,449,890	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,285.24000	3.28524	3,180,120	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,406.49000	2.40649	2,471,900	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,261.51000	3.26151	3,156,820	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,428.51000	2.42851	2,494,340	8.61	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											9,432,325.28	112	53,45

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			10.94264	66.10869	10.99465	65.81462		13.14	0.00	0	9,5
R214	On	04/08/2022			11.10579	66.97876	11.15955	66.68186		12.72	0.00	0	15,2
R214	On	03/11/2022			11.25562	64.65686	11.31123	64.35614		12.90	0.00	0	
R214	On	02/02/2023			11.38947	65.74217	11.44698	65.43703		12.48	0.00	0	
R214	On	04/05/2023			11.51208	63.60841	11.57151	63.29837		12.68	0.00	0	
Total R214 Future											0.00	0	24,80
R214	On	05/05/2022	11.73	Call			3,943.52000	3.94352	4,237,120	15.97	0.00	0	
R214	On	05/05/2022	11.73	Put			0.47000	0.00047	0,000	15.97	0.00	0	
R214	On	05/05/2022	11.74	Call			3,994.43000	3.99443	4,288,090	15.99	0.00	0	
R214	On	05/05/2022	11.74	Put			0.41000	0.00041	0,000	15.99	0.00	0	
R214	On	05/05/2022	11.75	Call			4,045.28000	4.04528	4,338,990	16.01	0.00	0	
R214	On	05/05/2022	11.75	Put			0.36000	0.00036	0,000	16.01	0.00	0	
R214	On	04/08/2022	10.99	Call			1,273.22000	1.27322	1,368,330	12.34	0.00	0	
R214	On	04/08/2022	10.99	Put			2,216.97000	2.21697	2,015,180	12.34	0.00	0	
R214	On	04/08/2022	10.97	Call			1,223.03000	1.22303	1,315,230	12.30	0.00	0	
R214	On	04/08/2022	10.97	Put			2,279.54000	2.27954	2,074,840	12.30	0.00	0	
R214	On	04/08/2022	10.98	Call			1,247.99000	1.24799	1,341,640	12.32	0.00	0	
R214	On	04/08/2022	10.98	Put			2,248.09000	2.24809	2,044,840	12.32	0.00	0	
R214	On	03/11/2022	11.35	Put			2,292.33000	2.29233	2,129,130	13.02	0.00	0	
R214	On	03/11/2022	11.36	Call			2,529.68000	2.52968	2,668,270	13.04	0.00	0	
R214	On	03/11/2022	11.36	Put			2,267.77000	2.26777	2,105,640	13.04	0.00	0	
R214	On	03/11/2022	11.34	Call			2,472.00000	2.47200	2,608,460	13.01	0.00	0	
R214	On	03/11/2022	11.34	Put			2,317.29000	2.31729	2,153,030	13.01	0.00	0	
R214	On	03/11/2022	11.35	Call			2,500.67000	2.50067	2,638,190	13.02	0.00	0	
R214	On	02/02/2023	11.08	Call			1,907.09000	1.90709	2,014,830	12.04	0.00	0	
R214	On	02/02/2023	11.08	Put			3,894.70000	3.89470	3,697,300	12.04	0.00	0	
R214	On	02/02/2023	11.09	Call			1,930.04000	1.93004	2,038,700	12.05	0.00	0	
R214	On	02/02/2023	11.09	Put			3,862.19000	3.86219	3,665,710	12.05	0.00	0	
R214	On	02/02/2023	11.07	Call			1,884.07000	1.88407	1,990,900	12.03	0.00	0	
R214	On	02/02/2023	11.07	Put			3,927.20000	3.92720	3,728,890	12.03	0.00	0	
R214	On	04/05/2023	11.36	Put			3,807.63000	3.80763	3,628,370	12.56	0.00	0	
R214	On	04/05/2023	11.37	Call			2,717.95000	2.71795	2,849,540	12.57	0.00	0	
R214	On	04/05/2023	11.37	Put			3,779.03000	3.77903	3,600,580	12.57	0.00	0	
R214	On	04/05/2023	11.38	Call			2,742.59000	2.74259	2,875,000	12.58	0.00	0	
R214	On	04/05/2023	11.38	Put			3,750.35000	3.75035	3,572,720	12.58	0.00	0	
R214	On	04/05/2023	11.36	Call			2,693.16000	2.69316	2,823,940	12.56	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	24,80
Total for Bond											2,127,333,200.47	23,734	1,820,84

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 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 I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 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 R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	

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	05/05/2022	GOVI			815.71200	815.71200	813.01600	813.01600			0.00	0	
GOVI	On	04/08/2022	GOVI			826.30700	826.30700	823.62600	823.62600			8,263,070.00	1	1,1
GOVI	On	03/11/2022	GOVI			838.28200	838.28200	835.58600	835.58600			0.00	0	
GOVI	On	02/02/2023	GOVI			852.29000	852.29000	849.58000	849.58000			0.00	0	
GOVI	On	04/05/2023	GOVI			867.23000	867.23000	864.49400	864.49400			0.00	0	
Total GOVI Future												8,263,070.00	1	1,11
GOVI	On	05/05/2022	GOVI	788.23	Call			247,860.00000	24.78600	274,820,000		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			247,760.00000	24.77600	274,720,000		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			247,660.00000	24.76600	274,620,000		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			43,460.00000	4.34600	70,270,000		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			43,660.00000	4.36600	70,470,000		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			43,560.00000	4.35600	70,370,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			151,560.00000	15.15600	178,520,000		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			151,760.00000	15.17600	178,720,000		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			151,660.00000	15.16600	178,620,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			0.00000	0.00000	14,600,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			12,500.00000	1.25000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			0.00000	0.00000	14,500,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			12,600.00000	1.26000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			0.00000	0.00000	14,700,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			12,400.00000	1.24000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			116,240.00000	11.62400	143,600,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			116,140.00000	11.61400	143,500,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			116,340.00000	11.63400	143,700,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												8,263,070.00	1	1,11
Total for GOVI												8,263,070.00	1	1,11

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AL37	On	05/05/2022	Index Future			814.98800	814.98800	814.36700	814.36700				0.00	0	
AL37	On	04/08/2022	Index Future			825.57400	825.57400	824.99500	824.99500				0.00	0	
AL37	On	03/11/2022	Index Future			837.53800	837.53800	836.97400	836.97400				0.00	0	
AL37	On	02/02/2023	Index Future			851.53300	851.53300	850.99200	850.99200				0.00	0	
AL37	On	04/05/2023	Index Future			866.46000	866.46000	865.93000	865.93000				0.00	0	
Total AL37 Future													0.00	0	
Total For AL37													0.00	0	
AL7T	On	05/05/2022	Index Future			927.35500	927.35500	924.94600	924.94600				0.00	0	
AL7T	On	04/08/2022	Index Future			939.40000	939.40000	937.01700	937.01700				0.00	0	
AL7T	On	03/11/2022	Index Future			953.01400	953.01400	950.62300	950.62300				0.00	0	
AL7T	On	02/02/2023	Index Future			968.93900	968.93900	966.54400	966.54400				0.00	0	
AL7T	On	04/05/2023	Index Future			985.92400	985.92400	983.51100	983.51100				0.00	0	
Total AL7T Future													0.00	0	
Total For AL7T													0.00	0	
ALBI	On	05/05/2022	Index Future			827.10200	827.10200	824.38000	824.38000				0.00	0	2
ALBI	On	04/08/2022	Index Future			837.84500	837.84500	835.13800	835.13800				0.00	0	12
ALBI	On	03/11/2022	Index Future			849.98700	849.98700	847.26500	847.26500				0.00	0	
ALBI	On	02/02/2023	Index Future			864.19000	864.19000	861.45400	861.45400				0.00	0	
ALBI	On	04/05/2023	Index Future			879.33900	879.33900	876.57700	876.57700				0.00	0	
Total ALBI Future													0.00	0	14
Total For ALBI													0.00	0	14
IGOV	On	05/05/2022	Index Future			317.75800	317.75800	316.99800	316.99800				0.00	0	
IGOV	On	04/08/2022	Index Future			321.96500	321.96500	321.21300	321.21300				3,219,650.00	1	48
IGOV	On	03/11/2022	Index Future			326.70900	326.70900	325.95500	325.95500				0.00	0	
IGOV	On	02/02/2023	Index Future			332.24400	332.24400	331.49100	331.49100				0.00	0	
IGOV	On	04/05/2023	Index Future			338.14300	338.14300	337.38400	337.38400				0.00	0	
Total IGOV Future													3,219,650.00	1	51
Total For IGOV													3,219,650.00	1	51
Total for Index													3,219,650.00	1	66
JIBAR f	On	18/05/2022	Jibar Future			4.55500	95.44500	4.54500	95.45500				0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.95500	95.04500	4.93000	95.07000				0.00	0	
JIBAR f	On	20/07/2022	Jibar Future			5.05000	94.95000	5.03000	94.97000				0.00	0	
JIBAR f	On	17/08/2022	Jibar Future			5.44000	94.56000	5.37000	94.63000				0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.55000	94.45000	5.50500	94.49500				0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			5.86000	94.14000	5.81000	94.19000				0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.36500	93.63500	6.30500	93.69500				0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			6.76000	93.24000	6.69000	93.31000				0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			7.11500	92.88500	7.06000	92.94000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 20/09/2023 Jibar Future			7.41500	92.58500	7.36000	92.64000				0.00	0	
JIBAR F On 20/12/2023 Jibar Future			7.53000	92.47000	7.46500	92.53500				0.00	0	
JIBAR F On 20/03/2024 Jibar Future			7.72000	92.28000	7.67000	92.33000				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 :										2,138,815,920.47	23,736	1,822,83
ABCPI3 On 07/12/2023 Spot Bond			2.32800	324.27955	2.32800	324.19637				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.81556				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.87895				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.34285	9.65000	103.31609				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.44000	91.50691	11.44000	91.47894				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.13394				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.82882				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	99.83689				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.36400				0.00	0	220,000,00
Total ABFN16 SPOT										0.00	0	220,000,00
Total For ABFN16										0.00	0	220,000,00
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.67862				0.00	0	790,000,00

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 ABFN18 SPOT										0.00	0	790,000,00
Total For ABFN18										0.00	0	790,000,00
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.11022				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.69927				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.30567				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.69493				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.58825				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.43894				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.63720				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.51614				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.48130				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.23961				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.26962				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.81786				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3`On 07/02/2029 Spot Bond					0.00000	101.15432				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3!On 16/09/2022 Spot Bond					0.00000	100.88480				0.00	400,000,000	200,000,00
Total ABFN39 SPOT										0.00	400,000,000	200,000,00
Total For ABFN39										0.00	400,000,000	200,000,00
ABFN4!On 16/09/2024 Spot Bond					0.00000	100.94648				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4`On 16/09/2026 Spot Bond					0.00000	101.05827				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4:On 16/09/2029 Spot Bond					0.00000	100.40624				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4:On 14/10/2022 Spot Bond					0.00000	100.31683				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4:On 14/10/2024 Spot Bond					0.00000	100.32474				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4!On 14/10/2026 Spot Bond					0.00000	100.33043				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4!On 24/06/2025 Spot Bond					0.00000	100.65108				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4`On 24/08/2023 Spot Bond					0.00000	101.08526				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4!On 24/08/2025 Spot Bond					0.00000	100.99740				0.00	0	
Total ABFN48 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 ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.73473				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.28686				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.62392				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.42034				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	99.83950				0.00	0	2,030,000,00
Total ABFN53 SPOT										0.00	0	2,030,000,00
Total For ABFN53										0.00	0	2,030,000,00
ABFN5 On 14/02/2027 Spot Bond					0.00000	99.83409				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	99.82964				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.12793				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.01295				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.26089				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.68300				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.72311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.73767				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.80000	6.80000	6.80000	149.68905				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	36.47402	100.00000	36.38672				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.55000	2.55000	2.55000	158.94694				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.48000	3.48000	3.48000	210.68548				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.33000	4.33000	4.33000	239.37865				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.11000	7.11000	7.11000	101.87598				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.30500	8.30500	8.30500	112.16911				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.55000	99.87851	5.55000	99.86334				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.64000	101.92760	5.64000	101.91194				0.00	0	400,00
Total ABS15 SPOT										0.00	0	400,00
Total For ABS15										0.00	0	400,00
ABS16 On 11/11/2025 Spot Bond			7.99500	107.08711	7.99500	107.06393				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS17 On 11/11/2027 Spot Bond			8.71500	108.12275	8.71500	108.09727				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.08000	106.01881	6.08000	106.00156				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.94400	104.41692	7.94400	104.39482				0.00	0	1,793,950,00
Total ABS7 SPOT										0.00	0	1,793,950,00
Total For ABS7										0.00	0	1,793,950,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.63969	100.00000	12.61187				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.58300	327.91724	1.58300	327.83977				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.18000	11.18000	11.18000	102.96516				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.82817				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.80429				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.65020				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.80221				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.80221				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.82256				0.00	0	
Total ACL201 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.82256				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	175.73968				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	178.87374				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.76397				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.67206				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.22199				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.45233				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.37588				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.60794				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.97381				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.55415				0.00	152,000,000	76,500,00
Total AGT01 SPOT										0.00	152,000,000	76,500,00
Total For AGT01										0.00	152,000,000	76,500,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.93735				0.00	0	500,00

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 AGT02 SPOT										0.00	0	500,00
Total For AGT02										0.00	0	500,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.03117				0.00	304,000,000	152,000,00
Total AGT03 SPOT										0.00	304,000,000	152,000,00
Total For AGT03										0.00	304,000,000	152,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	103.64722				0.00	298,000,000	149,000,00
Total AGT04 SPOT										0.00	298,000,000	149,000,00
Total For AGT04										0.00	298,000,000	149,000,00
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.25698				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.26548				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.60500	99.25515	8.60500	99.23205				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.27844				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.32156				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.37535				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.23425				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.17431				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.80000	105.73299	6.80000	105.71346				0.00	0	440,000,00
Total AHF5A3 SPOT										0.00	0	440,000,00
Total For AHF5A3										0.00	0	440,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A On 21/08/2023 Spot Bond					0.00000	101.10448				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.23415				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.31393				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.35232				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.19794				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.59322				0.00	300,000,000	150,000,000
Total AHF6A2 SPOT										0.00	300,000,000	150,000,000
Total For AHF6A2										0.00	300,000,000	150,000,000
AHF6B On 21/08/2024 Spot Bond					0.00000	101.23406				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.31382				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.87171				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.29822				0.00	266,000,000	133,000,000
Total AHF7A1 SPOT										0.00	266,000,000	133,000,000
Total For AHF7A1										0.00	266,000,000	133,000,000
AHF7A On 21/08/2025 Spot Bond					0.00000	101.38469				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.27395				0.00	0	
Total AHF7B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.24404				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.35370				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.31582				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.51418				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.93144				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			7.80000	103.79439	7.80000	103.77269				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04: On 29/05/2024 Spot Bond			8.24700	105.89497	8.24700	105.87134				0.00	0	262,445,00
Total AIR04 SPOT										0.00	0	262,445,00
Total For AIR04										0.00	0	262,445,00
AIR05: On 29/05/2030 Spot Bond			12.28000	92.88325	12.28000	92.85268				0.00	0	45,414,30
Total AIR05 SPOT										0.00	0	45,414,30
Total For AIR05										0.00	0	45,414,30
AIRL01: On 30/04/2028 Spot Bond			5.51000	189.08587	5.51000	189.02129				0.00	0	500,000,00
Total AIRL01 SPOT										0.00	0	500,000,00
Total For AIRL01										0.00	0	500,000,00
APF06: On 24/08/2022 Spot Bond					0.00000	101.26629				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07: On 25/06/2023 Spot Bond					0.00000	100.72416				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09: On 24/07/2023 Spot Bond					0.00000	100.17600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.93029				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.92894				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.36049				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.91980				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.68000	254.70348	4.68000	254.62198				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.18000	221.56818	5.18000	221.49430				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.35000	201.12326	4.35000	201.06082				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.88476				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.65219				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.71000	117.88202	4.71000	117.84411				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.70299				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20 On 20/06/2022 Spot Bond					0.00000	100.71280				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.77995				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.30451				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.08412				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.88238				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.70586				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.81646				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.25952				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.23016				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.91976				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.71518				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.75680				0.00	0	
Total ASN300 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.49407				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.22000	4.22000	4.22000	110.67989				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.83500	4.83500	4.83500	103.42872				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.89111				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.00750				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	99.93206				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.14206				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.82000	116.28382	4.82000	116.24607				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.76871				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.70292				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.74704				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.73881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.73881				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	101.11654				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	101.08775				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.91419				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.75073				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 06/11/2023 Spot Bond					0.00000	100.23668				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2023 Spot Bond					0.00000	100.85475				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	100.85475				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.27366				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.73159				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	101.13578				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39(On 17/12/2025 Spot Bond					0.00000	100.81006				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40(On 20/12/2024 Spot Bond					0.00000	100.72681				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41(On 20/12/2024 Spot Bond					0.00000	100.84633				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41(On 05/12/2022 Spot Bond					0.00000	100.95442				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42(On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42(On 20/12/2024 Spot Bond					0.00000	103.78577				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	100.68414				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.70432				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.90576				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.42480				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	104.31040				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.25275				0.00	0	
Total ASN460 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.25492				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	102.41266				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.92258				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.08650				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.10062				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.51784				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	101.01656				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	114.85700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.87489				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.46044				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.77268				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.77268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.05047				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.00000	99.70890	10.00000	99.68218				0.00	0	500,00
Total ASN508 SPOT										0.00	0	500,00
Total For ASN508										0.00	0	500,00
ASN50: On 21/12/2026 Spot Bond			9.18000	99.33713	9.18000	99.31263				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.73000	98.09685	9.73000	98.07124				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.73000	98.09685	9.73000	98.07124				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.35539	9.10000	102.33041				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	102.86280	11.05000	102.83224				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	102.85000	11.00000	102.81959				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.72202	10.50000	102.69298				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.72202	10.50000	102.69298				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.58793				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/01/2030 Spot Bond					0.00000	100.03256				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.50120				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	102.74762	10.60000	102.71831				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.08533	10.47000	102.68538				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.73482	10.55000	102.70565				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.91149				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.18183				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.05895				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.58159				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.70296				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.04504				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	99.79222				0.00	0	
Total ASN583 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.97577				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	102.39370	9.22000	102.36821				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.39086				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.27776				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.20016				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.17274				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.35760				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.63290				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.03925				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.80532				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	99.97973				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.78014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.53998				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.87186				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.74070				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.42044				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.55683				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.83445				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.91294				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.14741				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.01988				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.99263				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.45851				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN65: On 31/03/2032 Spot Bond					0.00000	100.72209				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.15479				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.34174				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.57028				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.67542				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.87596				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.91175				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.30929				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.31371				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.70653				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.09595				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.03754				0.00	0	
Total ASN693 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.45336				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.03867				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.79239				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.79836				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.71489				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.93016				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.82395				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.44127				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.73155				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.17277				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.50460				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.55734				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72 On 12/06/2024 Spot Bond					0.00000	100.92898				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72 On 15/10/2022 Spot Bond					0.00000	100.27291				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73 On 05/06/2023 Spot Bond					0.00000	101.06704				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73 On 31/07/2026 Spot Bond					0.00000	100.03629				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73 On 28/02/2026 Spot Bond					0.00000	101.29582				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73 On 31/03/2026 Spot Bond					0.00000	100.72891				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.76253				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.77448				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	101.79506				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	100.03411				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	101.02534				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN76: On 21/12/2026 Spot Bond					0.00000	100.97740				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.92428				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.43384	9.43384	9.43384	107.79655				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.17289				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	101.96704				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79: On 06/06/2022 Spot Bond					0.00000	100.90047				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN80: On 08/06/2022 Spot Bond					0.00000	100.77068				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.03874				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.03387				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.03396				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.98045				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.78928				0.00	0	
Total ASN808 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 ASN808										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	100.49994				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.58518				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	100.51438				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.51407				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.42922				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.45922				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	100.07362				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.45556				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.54493				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.54349				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.43092				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.37137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.37137				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.29381				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.25505				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.23729				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.23540				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.23540				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.23187				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	100.35771				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.13191				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.13311				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.13672				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84 On 29/04/2025 Spot Bond					0.00000	100.11892				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.11811				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.74674				0.00	0	430,000,00
Total BAW22 SPOT										0.00	0	430,000,00
Total For BAW22										0.00	0	430,000,00
BAW28 On 06/06/2022 Spot Bond					0.00000	101.03315				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.17769				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.55939				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.89000	99.38447	6.89000	99.36607				0.00	0	149,545,70
Total BAW33 SPOT										0.00	0	149,545,70
Total For BAW33										0.00	0	149,545,70
BAW34 On 09/10/2023 Spot Bond					0.00000	101.38102				0.00	200,000,000	100,000,00
Total BAW34 SPOT										0.00	200,000,000	100,000,00
Total For BAW34										0.00	200,000,000	100,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	102.71541				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.84733				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			9.00000	9.00000	9.00000	102.93034				0.00	0	166,500,00
Total BAYA67 SPOT										0.00	0	166,500,00
Total For BAYA67										0.00	0	166,500,00
BAYA7 On 31/03/2026 Spot Bond			11.79000	11.79000	11.79000	102.33086				0.00	0	
Total BAYA72 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 BAYA72										0.00	0	
BAYA72 On 01/07/2024 Spot Bond					0.00000	99.80396				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.63451				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.63517				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.58069				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.99960				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.51592				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.51191				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.89476				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.14386				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.02383				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.84646				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.89377				0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total BAYA85 SPOT										0.00	200,000,000	100,000,000
Total For BAYA85										0.00	200,000,000	100,000,000
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.90745				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.06499				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.66140				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.36661				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.04245				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.82382				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.84704				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.82342				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	101.01178				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.32074				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.03570				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.01260				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.22484				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.05997				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.01215				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.73500	8.73500	8.73500	97.56132				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.99964				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.35007				0.00	300,000,000	150,000,000
Total BDX31 SPOT										0.00	300,000,000	150,000,000
Total For BDX31										0.00	300,000,000	150,000,000
BDX33 On 08/03/2023 Spot Bond					0.00000	101.01653				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	99.81498				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.01675				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.92271				0.00	0	
Total BDX36 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 BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.64439				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.83641				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.78008				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.79000	103.26040	7.79000	103.23892				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.33810				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.51959				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.58242				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.50106				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.33775				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.81069				0.00	472,000,000	236,000,000
Total BGT01 SPOT										0.00	472,000,000	236,000,000
Total For BGT01										0.00	472,000,000	236,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.82320				0.00	1,000,000,000	500,000,000
Total BID08 SPOT										0.00	1,000,000,000	500,000,000
Total For BID08										0.00	1,000,000,000	500,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	100.20835				0.00	218,000,000	109,000,000

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 BID10 SPOT										0.00	218,000,000	109,000,000
Total For BID10										0.00	218,000,000	109,000,000
BID11 On 15/11/2023 Spot Bond			6.54000	104.13866	6.54000	104.12015				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.79900				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.08608				0.00	72,000,000	36,000,000
Total BID13 SPOT										0.00	72,000,000	36,000,000
Total For BID13										0.00	72,000,000	36,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	100.35259				0.00	400,000,000	700,000,000
Total BID14 SPOT										0.00	400,000,000	700,000,000
Total For BID14										0.00	400,000,000	700,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.22199				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.11084				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.44565				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.30400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	91.15100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	62.86000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	47.72600				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP1: On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP1: On 10/05/2022 Spot Bond					0.00000	101.20062				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1: On 23/05/2022 Spot Bond					0.00000	100.96288				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1: On 03/06/2022 Spot Bond					0.00000	100.88321				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BNPP1: On 05/07/2022 Spot Bond					0.00000	100.44178				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.54673				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.24994				0.00	400,000,000	200,000,000
Total BPPF19 SPOT										0.00	400,000,000	200,000,000
Total For BPPF19										0.00	400,000,000	200,000,000
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.88671				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.34966				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.83526				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.17313				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.57820				0.00	0	
Total BPPF27 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 BPPF27										0.00	0	
BPPF27 On 03/11/2022 Spot Bond					0.00000	100.02987				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.03094				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF30 On 24/08/2022 Spot Bond					0.00000	101.06294				0.00	0	200,000,00
Total BPPF31 SPOT										0.00	0	200,000,00
Total For BPPF31										0.00	0	200,000,00
BPPF31 On 24/08/2024 Spot Bond					0.00000	101.27783				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF32 On 03/11/2022 Spot Bond					0.00000	100.02746				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ23 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	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	100.64541				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	99.89930				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.40863				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.09684				0.00	0	200,000,00
Total CBL30 SPOT										0.00	0	200,000,00
Total For CBL30										0.00	0	200,000,00
CCT01 On 23/06/2023 Spot Bond			8.23000	109.20347	8.23000	109.17928				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.48000	110.52829	8.48000	110.50308				0.00	0	117,503,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT02 SPOT										0.00	0	117,503,70
Total For CCT02										0.00	0	117,503,70
CCT03 On 15/03/2025 Spot Bond			9.08000	106.68759	9.08000	106.66185				0.00	0	2,058,748,50
Total CCT03 SPOT										0.00	0	2,058,748,50
Total For CCT03										0.00	0	2,058,748,50
CCT04 On 17/07/2027 Spot Bond			10.50000	10.50000	10.50000	102.22664				0.00	0	2,561,692,20
Total CCT04 SPOT										0.00	0	2,561,692,20
Total For CCT04										0.00	0	2,561,692,20
CGR42 On 03/08/2023 Spot Bond					0.00000	100.04651				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.46752				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.56621				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.23468				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.24793				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.74616	4.77000	103.31000				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.77600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.74341				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.55500	106.46802	7.55500	106.44657			309,739,890,000.00		40,998,000	294,555,80
Total CLN362 SPOT									309,739,890,000.00		40,998,000	294,555,80
Total For CLN362									309,739,890,000.00		40,998,000	294,555,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	108.86973	8.70700	108.96600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.97770				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.16687				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.60666				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	100.61041	10.98000	100.58120				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	106.37400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	113.50791	6.50000	107.61900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	103.81100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.75678				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.80907				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.81055				0.00	0	
Total CLN399 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 CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.25000	148.16671	5.25000	148.11691				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.69000	146.48848	5.69000	146.43751				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	101.45116				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48 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	
CLN48 On 28/07/2022 Spot Bond			6.80000	102.98258	6.80000	102.96368				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	100.87520				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	101.33207				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			7.20000	107.75781	7.20000	107.73709				0.00	0	1,014,000,00
Total CLN496 SPOT										0.00	0	1,014,000,00
Total For CLN496										0.00	0	1,014,000,00
CLN49 On 04/09/2024 Spot Bond					0.00000	102.84569				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	100.44275				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.46535				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.00962				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.40962				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.97936				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.61715				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	97.81603				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	101.33012	9.96000	101.30343				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.14385	10.01000	100.11766				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.27463				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.30560	9.60000	103.27883				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.88659				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.09536				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.38028	9.20000	101.35551				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN525 On 24/04/2023 Spot Bond					0.00000	100.61814				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.39227				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.24137				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.38338				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.88659				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.81664				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.29160				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.96000	104.10471	9.96000	104.07676				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.57987				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.17226				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.32838				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	147.21200				0.00	0	
Total CLN541 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.13469				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.90650				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.43000	104.06552	9.43000	104.03904				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.48000	102.48538	9.48000	102.45958				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.57000	101.56288	9.57000	101.53665				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	308.77963				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	99.80424				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.88347				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.21708				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.36076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	121.70700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.89604				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	99.68150	10.19000	99.72166				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.43000	101.97815	9.43000	101.95219				0.00	0	298,000,00
Total CLN563 SPOT										0.00	0	298,000,00
Total For CLN563										0.00	0	298,000,00
CLN564 On 08/02/2024 Spot Bond					0.00000	100.25951				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.29508				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.17688				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.06915				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.90174				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.66000	100.77386	9.66000	100.74759				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.87780				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN574 On 11/02/2024 Spot Bond					0.00000	99.90125				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.87548				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.88820				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.28057				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.56943				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	99.91635				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	101.07166				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.00594				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	102.82756				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	101.09604				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.61644				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.97011				0.00	0	
Total CLN587 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 CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.81532				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.81936				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.43098				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.76033				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.67000	150.87831	3.67000	121.58619				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.40452				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.63965				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.19798				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.08953				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.54001				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.89078				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.81936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.81936				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.41300				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	102.12663				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.27428				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.10975				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.28947				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.20723				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.14945	9.32000	100.12452				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.21574				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN611 On 14/04/2026 Spot Bond					0.00000	102.40575				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.99403				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.16796				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.40196				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.58325				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.50300				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.98448				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.10182				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.13653				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.11496				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.20904				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	96.19600				0.00	0	
Total CLN623 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 CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.17496				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.76000	104.04346	6.76000	104.02435				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.40755				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.28525				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.34500	62.85111	12.34500	83.08245				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.18384				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.13000	100.23976	10.13000	100.21240				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.40157				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.19468				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.52672				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2024 Spot Bond					0.00000	99.93423				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.29192				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.17418				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.39559				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.71252				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.51522				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.25835				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.18016				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.80497				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.33525				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.80627				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.53649				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.09802				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65(On 19/08/2025 Spot Bond					0.00000	101.39559				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	101.13617				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.39559				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	101.14500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.90612				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.89947				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.32091				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.03600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.10500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	115.33000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	140.51600				0.00	0	
Total CLN664 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 CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.34537				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.63664				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.65873				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.89316				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.44414				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.16920				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.53515				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.23448	152.12951	4.23448	123.59343				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.23448	152.12951	4.23448	123.59422				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.56505				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.64478				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.75624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	101.31951				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	104.46488				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.92168				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.72529				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.74442				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.59207				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.87568				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.87545				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.77417				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.63444				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.77432				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN693 On 17/05/2025 Spot Bond					0.00000	101.72093				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	85.96851				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	84.44069				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.95511				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.00283				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.24271				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	85.17078				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.75299				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	86.53690				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.68464				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.90787				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.75729				0.00	0	
Total CLN709 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 CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.93796				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	83.18242				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.79169				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.17565				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.76207				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.76207				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.76207				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.97103				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.82551				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.96250				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.28669				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.96220				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	82.00099				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.70353				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.70353				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.70353				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.71548				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.71548				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.71548				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.51543				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.56061				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.20363				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN734 On 11/09/2026 Spot Bond					0.00000	100.84048				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	95.25242				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.83457				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.87036				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	108.81100				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.91143				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.37565				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.75899				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.99743				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	96.42500				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.30304				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.35389				0.00	0	
Total CLN746 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 CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.77427				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.03818				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.90038				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.55128				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.90260				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.90105				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.23695				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.20172				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.35945				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.39187				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.18377				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.60547				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.90260				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.80452				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	102.34408				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN77(On 31/07/2024 Spot Bond					0.00000	97.52382				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	81.96005				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	87.87445				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77(On 28/08/2028 Spot Bond					0.00000	101.23900				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77(On 31/07/2028 Spot Bond					0.00000	100.03975				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77(On 15/09/2028 Spot Bond			6.59500	6.59500	6.59500	118.02050				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77(On 31/05/2026 Spot Bond					0.00000	101.20596				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	101.45765				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77(On 31/01/2027 Spot Bond					0.00000	100.03307				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.03334				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	102.17303				0.00	0	
Total CLN781 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 CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.03841				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.03467				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.03526				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.70517				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.67853				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.70517				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	102.76530				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	102.62899				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.03854				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.76800				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.03854				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	100.02416				0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN793 SPOT										0.00	400,000,000	200,000,000
Total For CLN793										0.00	400,000,000	200,000,000
CLN793 On 31/01/2025 Spot Bond					0.00000	100.03854				0.00	276,000,000	138,000,000
Total CLN794 SPOT										0.00	276,000,000	138,000,000
Total For CLN794										0.00	276,000,000	138,000,000
CLN794 On 31/01/2025 Spot Bond					0.00000	100.03854				0.00	0	0
Total CLN795 SPOT										0.00	0	0
Total For CLN795										0.00	0	0
CLN795 On 31/03/2026 Spot Bond					0.00000	100.70523				0.00	0	0
Total CLN796 SPOT										0.00	0	0
Total For CLN796										0.00	0	0
CLN796 On 31/01/2025 Spot Bond					0.00000	100.03854				0.00	0	0
Total CLN797 SPOT										0.00	0	0
Total For CLN797										0.00	0	0
CLN797 On 31/01/2024 Spot Bond					0.00000	100.03866				0.00	0	0
Total CLN798 SPOT										0.00	0	0
Total For CLN798										0.00	0	0
CLN798 On 31/01/2026 Spot Bond					0.00000	100.03854				0.00	0	0
Total CLN799 SPOT										0.00	0	0
Total For CLN799										0.00	0	0
CLN800 On 31/01/2026 Spot Bond					0.00000	100.03854				0.00	0	0
Total CLN800 SPOT										0.00	0	0
Total For CLN800										0.00	0	0
CLN800 On 28/02/2026 Spot Bond					0.00000	101.24539				0.00	0	0
Total CLN801 SPOT										0.00	0	0
Total For CLN801										0.00	0	0
CLN801 On 31/01/2025 Spot Bond					0.00000	89.00140				0.00	0	0
Total CLN802 SPOT										0.00	0	0
Total For CLN802										0.00	0	0
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN803 SPOT										0.00	0	0
Total For CLN803										0.00	0	0
CLN803 On 31/01/2027 Spot Bond					0.00000	100.03350				0.00	0	0
Total CLN804 SPOT										0.00	0	0
Total For CLN804										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
CLN805 On 20/04/2023 Spot Bond					0.00000	98.40876				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.03894				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.10739				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.03521				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.80299				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.73500	97.58412	8.73500	97.56132				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.80965				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.27432				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	100.80948				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.69551				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	100.69551				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.03854				0.00	0	
Total CLN815 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 CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.03877				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.03894				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.03310				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.17493				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.14000	109.21162	8.14000	109.18768				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.70000	106.68759	10.70000	106.65705				0.00	0	7,765,936,40
Total COJ08 SPOT										0.00	0	7,765,936,40
Total For COJ08										0.00	0	7,765,936,40
COJG0 On 09/06/2024 Spot Bond			9.20000	105.94988	9.20000	105.92370				0.00	0	375,650,30
Total COJG01 SPOT										0.00	0	375,650,30
Total For COJG01										0.00	0	375,650,30
COT01 On 03/04/2023 Spot Bond			7.63500	102.08196	7.63500	102.06107				0.00	0	31,703,90
Total COT01 SPOT										0.00	0	31,703,90
Total For COT01										0.00	0	31,703,90
COT02 On 03/04/2028 Spot Bond			12.49000	91.52247	12.49000	91.49218				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.08000	96.89944	11.08000	96.87073				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.00000	10.00000	10.00000	106.92197				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.20541				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.11489				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.15629				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.92563				0.00	0	500,000,00
Total DSY02 SPOT										0.00	0	500,000,00
Total For DSY02										0.00	0	500,000,00
DSY03 On 21/11/2024 Spot Bond			9.83000	9.83000	9.83000	106.14583				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.80359				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.56338				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.06000	104.13981	7.06000	104.11986				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	58.22719	100.00000	58.09690				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	58.22719	100.00000	58.09690				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.58000	105.50506	7.58000	105.48338				0.00	0	594,739,20
Total DV24 SPOT										0.00	0	594,739,20
Total For DV24										0.00	0	594,739,20
DV24/R On 18/02/2024 Spot Bond			9.69000	102.03315	9.69000	102.00648				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.03315	9.69000	102.00648				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.03000	100.11299	10.03000	100.08594				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.44000	91.59280	12.44000	91.56227				0.00	0	692,222,20
Total DV29 SPOT										0.00	0	692,222,20
Total For DV29										0.00	0	692,222,20
DV29/R On 18/02/2029 Spot Bond			10.10000	102.11797	10.10000	102.09018				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.11797	10.10000	102.09018				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	101.12269				0.00	340,000,000	170,000,00
Total DVF22B SPOT										0.00	340,000,000	170,000,00
Total For DVF22B										0.00	340,000,000	170,000,00
DVF22c On 24/10/2022 Spot Bond					0.00000	100.22456				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.01715				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.35428				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.51017				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.16263				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.90976				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.62140				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.39521				0.00	0	
Total DVFB26 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 DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.02916				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	97.68977				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.03061				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.75268				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.26289				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.95849				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.99304				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.11000	106.27294	7.11000	106.25276				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.94000	115.25298	4.94000	115.21544				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.71000	104.47808	4.71000	104.44447				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	140.76740	2.25000	140.73153				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.76000	152.70864	3.76000	152.66372				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.63200	142.04472	3.63200	142.00319				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.67500	137.30749	3.67500	137.26719				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.63000	119.12198	4.63000	119.08402				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.68000	106.58914	4.68000	106.55496				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	140.76740	2.25000	140.73153				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	166.28808				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	163.61011				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	126.85650				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	125.90082				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	123.39312				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	114.67476				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	110.72407				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	112.53807				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	93.11384				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	95.42095				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	100.25783				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.14000	99.89438	10.14000	99.86753				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.10000	12.10000	12.10000	97.37004				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.15000	12.15000	12.15000	96.38192				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.23000	10.23000	10.23000	103.73813				0.00	0	59,631,40
Total EMM06 SPOT										0.00	0	59,631,40
Total For EMM06										0.00	0	59,631,40
EMM07 On 10/07/2027 Spot Bond			10.23000	10.23000	10.23000	103.90243				0.00	0	
Total EMM07 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 EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.10000	12.10000	12.10000	75.16765				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.45000	11.45000	11.45000	101.65810				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.10000	12.10000	12.10000	96.02438				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.05585				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.92970				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.85794				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.83700				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	99.93755				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	101.09851				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	101.13480				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	100.98586				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02 On 14/03/2025 Spot Bond					0.00000	100.85350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC51 On 10/11/2022 Spot Bond					0.00000	99.92443				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.78987				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.98660				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.58749				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.26360				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.89693				0.00	300,000,000	150,000,000
Total EQT005 SPOT										0.00	300,000,000	150,000,000
Total For EQT005										0.00	300,000,000	150,000,000
EQT00 On 30/10/2023 Spot Bond					0.00000	100.03257				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.70783				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.44747				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	99.94873				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.30460				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERS3B1 On 17/05/2022 Spot Bond					0.00000	101.24792			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	101.19524			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.33214			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.20576			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.62424			0.00	0	
Total ERS25 SPOT									0.00	0	
Total For ERS25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.20865			0.00	516,000,000	258,000,000
Total ERS26 SPOT									0.00	516,000,000	258,000,000
Total For ERS26									0.00	516,000,000	258,000,000
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.15312			0.00	0	
Total ERS27 SPOT									0.00	0	
Total For ERS27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.31104			0.00	0	
Total ERS28 SPOT									0.00	0	
Total For ERS28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.41000	105.26127	6.41000	105.24293		1,282,000,000,000.00	200,000,000	1,595,265,200	
Total ES23 SPOT								1,282,000,000,000.00	200,000,000	1,595,265,200	
Total For ES23								1,282,000,000,000.00	200,000,000	1,595,265,200	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.75994	10.00000	102.73225		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.23000	96.27377	9.23000	96.25004		2,968,779,658,000.00	321,644,600	9,051,591,700	
Total ES26 SPOT								2,968,779,658,000.00	321,644,600	9,051,591,700	
Total For ES26								2,968,779,658,000.00	321,644,600	9,051,591,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.71785	7.85000	100.69667		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.61000	75.46200	11.65500	75.21090			1,480,530,420,000.00	127,522,000	10,123,366,60
Total ES33 SPOT									1,480,530,420,000.00	127,522,000	10,123,366,60
Total For ES33									1,480,530,420,000.00	127,522,000	10,123,366,60
ES33/R On 15/09/2033 Spot Bond			7.50000	101.04582	7.50000	101.02562			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.00500	73.89815	12.05500	73.58260			24,960,085,304,000.00	2,079,140,800	10,809,259,70
Total ES42 SPOT									24,960,085,304,000.00	2,079,140,800	10,809,259,70
Total For ES42									24,960,085,304,000.00	2,079,140,800	10,809,259,70
ES42/R On 25/04/2042 Spot Bond			8.50000	100.25049	8.50000	100.22770			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.90500			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.76313			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.94242			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.17567			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.04009			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.81786			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.09663			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.91223			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.99987				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.99985				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.17325				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.25203				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.27174				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.88164				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.84974				0.00	901,800,000	450,900,000
Total FRB23 SPOT										0.00	901,800,000	450,900,000
Total For FRB23										0.00	901,800,000	450,900,000
FRB24 On 08/11/2023 Spot Bond					0.00000	102.91042				0.00	0	300,000
Total FRB24 SPOT										0.00	0	300,000
Total For FRB24										0.00	0	300,000
FRB25 On 19/09/2024 Spot Bond					0.00000	105.20072				0.00	0	400,000
Total FRB25 SPOT										0.00	0	400,000
Total For FRB25										0.00	0	400,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.65287				0.00	108,000,000	54,000,000
Total FRB26 SPOT										0.00	108,000,000	54,000,000
Total For FRB26										0.00	108,000,000	54,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB27 On 03/06/2026 Spot Bond			8.81000	108.93900	8.81000	108.91320				0.00	0	849,300,00
Total FRB27 SPOT										0.00	0	849,300,00
Total For FRB27										0.00	0	849,300,00
FRB28 On 02/12/2025 Spot Bond					0.00000	104.48699				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.87793				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.73000	98.48327	8.73000	98.46029				0.00	0	500,00
Total FRB30 SPOT										0.00	0	500,00
Total For FRB30										0.00	0	500,00
FRB31 On 24/11/2026 Spot Bond					0.00000	101.16943				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.07400	325.51354	2.07400	325.43231			663,680,000,000.00		320,000,000	160,000,00
Total FRBI23 SPOT									663,680,000,000.00		320,000,000	160,000,00
Total For FRBI23									663,680,000,000.00		320,000,000	160,000,00
FRBI25 On 31/01/2025 Spot Bond			2.55500	2.55500	2.55500	158.92600				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.55000	209.95263	3.55000	209.89195			1,384,500,000,000.00		390,000,000	195,000,00
Total FRBI28 SPOT									1,384,500,000,000.00		390,000,000	195,000,00
Total For FRBI28									1,384,500,000,000.00		390,000,000	195,000,00
FRBI29 On 31/03/2029 Spot Bond			4.16500	4.16500	4.16500	111.06553				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.62500	4.62500	4.62500	232.98110				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.93000	100.33894	4.93000	100.30623				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.93000	102.26478	4.93000	102.23130				0.00	0	
Total FRBI50 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 FRB150										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			7.94295	7.94295	7.94295	82.59787				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			8.01667	8.01667	8.01667	81.71122				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	153.61732				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.73879				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.98694				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.10057				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.48716				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.18421				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.83451				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	116.74910				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.82154				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.76075				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	114.67422				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.73527				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	100.99549				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	101.34973				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.37162				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.05686				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.20981				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.39477				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 31/05/2024 Spot Bond					0.00000	101.33200				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.73610				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.01827				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.47099				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.72087				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.82005				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.89417				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.80361				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.92784				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.10172				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.81049				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.89393				0.00	0	
Total FRC319 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 Interest
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.02853				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.82822				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.50635				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.32023				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.55740				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	101.05572				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	99.98445				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.26255				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.60194				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	101.61273				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.28798				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.52538				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.04679				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.75027				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.27988				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.95581				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.40577				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.24383				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.16712				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.12440				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.20613				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.44656				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.16985				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.23902				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.18828				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.18791				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.69697				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.25038				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.10396				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.59169				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.89512				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.59620				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.86461				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	101.18761				0.00	0	
Total FRC366 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 FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.28884				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.00329				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.00906				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.19424				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.19343				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	102.06217				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.49408				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	101.08265				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.07675				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.74704				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.89504				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 20/12/2026 Spot Bond					0.00000	100.84022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.20286				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.20286				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.18960				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.18960				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.97939				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.11506				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.20072				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.03559				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	100.20072				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.99218				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.77160				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC395 On 31/01/2027 Spot Bond					0.00000	100.11502				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC396 On 21/07/2025 Spot Bond					0.00000	100.24335				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC397 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.67273				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC398 On 21/07/2025 Spot Bond					0.00000	100.26148				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC399 On 21/01/2030 Spot Bond					0.00000	100.42514				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.33000	108.49723	4.33000	108.46367				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.56000	120.10374	4.56000	120.06559				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.38945				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.49136				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.59024				0.00	108,000,000	54,000,00
Total FRJ24 SPOT										0.00	108,000,000	54,000,00
Total For FRJ24										0.00	108,000,000	54,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.00796				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.78213				0.00	0	
Total FRJ26 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 FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.52854				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27E On 20/04/2024 Spot Bond					0.00000	100.23184				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.21184				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.01289				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29E On 20/04/2024 Spot Bond					0.00000	100.23790				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.69473				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.11800	4.11800	4.11800	110.54913				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.53000	4.53000	4.53000	120.51584				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.78246				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.67000	118.46967	4.67000	118.43170				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.63000	232.94869	4.63000	232.87444				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.81000	116.42805	4.81000	116.39027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.66000	4.66000	4.66000	232.23580				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.40000	155.48191	3.40000	155.43743				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	107.69512	3.70500	107.66341				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.61000	119.35767	4.61000	119.31961				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.78000	229.77632	4.78000	229.70216				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.83000	228.73044	4.83000	228.65634				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.93000	157.40931	2.93000	157.36629				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.86000	228.10570	4.86000	228.03158				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.81000	116.42805	4.81000	116.39027				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.16000	203.18124	4.16000	203.11920				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.56000	106.18032	5.56000	106.14374				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS129 On 31/03/2028 Spot Bond			4.05000	204.38369	4.05000	204.32186				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.11000	203.72680	4.11000	203.66485				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.37000	217.79376	5.37000	217.72004				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.51000	106.82890	5.51000	106.79224				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.81000	4.81000	4.81000	116.39027				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			4.79000	116.71712	4.79000	116.67933				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			3.92000	205.81522	3.92000	205.75371				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.14000	222.37285	5.14000	222.29894				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.05000	204.38369	4.05000	204.32186				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.05000	204.38369	4.05000	204.32186				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.45100	211.07570	3.45100	211.01524				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.70000	154.26654	3.70000	154.22115				0.00	0	
Total FRS146 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 FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.40000	200.58563	4.40000	200.52310				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.44000	200.15674	4.44000	200.09411				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.67000	154.38756	3.67000	154.34225				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.91500	205.87051	3.91500	205.80899				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.45000	4.45000	4.45000	199.98703				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.42658				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.26268				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.28653				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.81286				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.70423				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	192.47927				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	136.74610				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	185.35489				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	150.61277				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	99.99988				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.35083				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.10507				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.36280				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.21240				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.65503				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.87653				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 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	
FRS224 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	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.75027				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 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	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.16375				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.40633				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	106.16589				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23: On 13/10/2023 Spot Bond					0.00000	108.01277				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	104.02270				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 04/12/2022 Spot Bond					0.00000	101.48709				0.00	276,000,000	138,000,00
Total FRS241 SPOT										0.00	276,000,000	138,000,00
Total For FRS241										0.00	276,000,000	138,000,00
FRS24: On 12/12/2025 Spot Bond					0.00000	68.82326				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	101.51438				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	112.61393				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	100.42697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	100.24046				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.96949				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 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	
FRS257 On 23/01/2024 Spot Bond					0.00000	112.22456				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	101.04083				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.37228				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	100.69377				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS267 On 22/06/2026 Spot Bond					0.00000	113.23423				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.69858				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS270 On 05/07/2022 Spot Bond					0.00000	109.15619				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	100.74485				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	104.33463				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.69472				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	101.15250				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.85942				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	101.02247				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.89427				0.00	0	
Total FRS280 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 FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.73360				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.97500	9.97500	9.97500	98.99275				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.97500	9.97500	9.97500	98.99275				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.16946				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.35900	11.35900	11.35900	92.54342				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	95.66841				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	91.80944				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	96.69638				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS297 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.78500	1.78500	1.78500	326.84641				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.51500	328.25204	1.51500	328.17512				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.52500	1.52500	1.52500	328.12575				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.01589				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.51000	112.17633	4.51000	112.14086				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.15000	73.99139	4.15000	117.52206				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	157.82189				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	156.66531				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.58500	2.58500	2.58500	322.95236				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.10000	6.10000	6.10000	102.67806				0.00	0	336,600,00
Total FRX23 SPOT										0.00	0	336,600,00
Total For FRX23										0.00	0	336,600,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			7.79500	111.15126	7.79500	111.12792			0.00	0	489,100,00
Total FRX24 SPOT									0.00	0	489,100,00
Total For FRX24									0.00	0	489,100,00
FRX25 On 26/07/2025 Spot Bond			7.93000	107.75923	7.93000	107.73609		55,510,000,000,000.00	7,000,000,000	7,000,000,00	7,000,000,00
Total FRX25 SPOT								55,510,000,000,000.00	7,000,000,000	7,000,000,00	7,000,000,00
Total For FRX25								55,510,000,000,000.00	7,000,000,000	7,000,000,00	7,000,000,00
FRX26 On 01/10/2026 Spot Bond			8.46000	104.65213	8.46000	104.62844		84,750,479,712,000.00	10,017,787,200	10,008,155,40	10,008,155,40
Total FRX26 SPOT								84,750,479,712,000.00	10,017,787,200	10,008,155,40	10,008,155,40
Total For FRX26								84,750,479,712,000.00	10,017,787,200	10,008,155,40	10,008,155,40
FRX27 On 07/03/2027 Spot Bond			8.10000	109.86802	8.10000	109.84432		0.00	0	0	0
Total FRX27 SPOT								0.00	0	0	0
Total For FRX27								0.00	0	0	0
FRX28 On 26/07/2028 Spot Bond			8.74000	109.28685	8.74000	109.26103		0.00	0	0	0
Total FRX28 SPOT								0.00	0	0	0
Total For FRX28								0.00	0	0	0
FRX30 On 31/01/2030 Spot Bond			9.76000	102.47628	9.76000	102.44931		0.00	0	0	0
Total FRX30 SPOT								0.00	0	0	0
Total For FRX30								0.00	0	0	0
FRX31 On 21/02/2031 Spot Bond			9.58000	101.44677	9.58000	101.42055		76,640,000,000,000.00	8,000,000,000	9,650,000,00	9,650,000,00
Total FRX31 SPOT								76,640,000,000,000.00	8,000,000,000	9,650,000,00	9,650,000,00
Total For FRX31								76,640,000,000,000.00	8,000,000,000	9,650,000,00	9,650,000,00
FRX32 On 31/03/2032 Spot Bond			9.92500	104.71226	9.92500	104.68456		99,250,000,000,000.00	10,000,000,000	10,000,000,00	10,000,000,00
Total FRX32 SPOT								99,250,000,000,000.00	10,000,000,000	10,000,000,00	10,000,000,00
Total For FRX32								99,250,000,000,000.00	10,000,000,000	10,000,000,00	10,000,000,00
FRX45 On 14/04/2045 Spot Bond			11.35000	73.29921	11.35000	73.27710		0.00	0	0	0
Total FRX45 SPOT								0.00	0	0	0
Total For FRX45								0.00	0	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.99668		0.00	0	0	0
Total FS6A2 SPOT								0.00	0	0	0
Total For FS6A2								0.00	0	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.38042		0.00	0	0	0
Total FS6A3 SPOT								0.00	0	0	0
Total For FS6A3								0.00	0	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.11190		0.00	0	0	0
Total FS6B1 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.06199				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.09590				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.10588				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.21161				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.22382				0.00	180,000,000	90,000,000
Total FST3A3 SPOT										0.00	180,000,000	90,000,000
Total For FST3A3										0.00	180,000,000	90,000,000
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.22991				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.16429				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.23671				0.00	0	20,000,000,000
Total GBL06 SPOT										0.00	0	20,000,000,000
Total For GBL06										0.00	0	20,000,000,000
GH5A11 On 25/11/2022 Spot Bond					0.00000	101.18642				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A21 On 25/11/2024 Spot Bond					0.00000	101.29316				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A31 On 25/11/2026 Spot Bond					0.00000	101.07302				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.45784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.42085				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.76500	117.34882	3.76500	117.31415				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.83364				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.67900	105.23550	6.67900	105.21661				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.55852				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.24000	105.32479	7.24000	105.30432				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.26994				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.99965				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.90734				0.00	0	300,000,00
Total GRT24G SPOT										0.00	0	300,000,00
Total For GRT24G										0.00	0	300,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	101.58149				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.42091				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT27 On 28/09/2023 Spot Bond					0.00000	100.32594				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.61783				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.41737				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.00860				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.36048				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.07390				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.10995				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.66572				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.57053				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.03105				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.67481				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.86109				0.00	0	
Total GRT41 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 GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.15974				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.81160				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.57315				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.55852				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.39936				0.00	300,000,000	150,000,000
Total H10T1 SPOT										0.00	300,000,000	150,000,000
Total For H10T1										0.00	300,000,000	150,000,000
H10T2 On 30/09/2022 Spot Bond					0.00000	100.69310				0.00	500,000,000	250,000,000
Total H10T2 SPOT										0.00	500,000,000	250,000,000
Total For H10T2										0.00	500,000,000	250,000,000
H10T4 On 23/02/2023 Spot Bond					0.00000	102.02236				0.00	300,000,000	150,000,000
Total H10T4 SPOT										0.00	300,000,000	150,000,000
Total For H10T4										0.00	300,000,000	150,000,000
H12T2 On 12/08/2022 Spot Bond					0.00000	101.17576				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.70305				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.53917				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.96624				0.00	200,000,000	100,000,000
Total HC5T5 SPOT										0.00	200,000,000	100,000,000
Total For HC5T5										0.00	200,000,000	100,000,000
HILB08 On 29/03/2023 Spot Bond					0.00000	100.21653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.41186				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.00652				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.91325				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.57234				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.56289				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.62293				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.17500	325.02211	2.17500	324.94009				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.47500	2.47500	2.47500	332.12270				0.00	0	140,000,00
Total HWAY24 SPOT										0.00	0	140,000,00
Total For HWAY24										0.00	0	140,000,00
HWAY3 On 28/08/2030 Spot Bond			10.45000	101.42300	10.45000	101.39447				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.58000	80.70364	4.58000	108.66869				0.00	0	10,000,000,00
Total HWAY33 SPOT										0.00	0	10,000,000,00
Total For HWAY33										0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			11.38500	88.47985	11.38500	88.45279		409,507,065,000.00		35,969,000	13,163,329,70	
Total HWAY34 SPOT								409,507,065,000.00		35,969,000	13,163,329,70	
Total For HWAY34								409,507,065,000.00		35,969,000	13,163,329,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.44811	100.00000	11.42250				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.58500	86.77846	11.58500	86.75147				0.00	0	5,090,000,00
Total HWAY35 SPOT										0.00	0	5,090,000,00
Total For HWAY35										0.00	0	5,090,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.44564	100.00000	11.42003				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.34750				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.18714				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.01765				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.25000	160.24917	2.25000	160.20835			824,077,961,900,000.00	810,701,316,400	523,286,956,80	
Total I2025 SPOT									824,077,961,900,000.00	810,701,316,400	523,286,956,80	
Total For I2025									824,077,961,900,000.00	810,701,316,400	523,286,956,80	
I2029 On 31/03/2029 Spot Bond			3.26000	117.66557	3.29500	117.37055			669,197,879,444,000.00	512,023,889,400	307,526,489,10	
Total I2029 SPOT									669,197,879,444,000.00	512,023,889,400	307,526,489,10	
Total For I2029									669,197,879,444,000.00	512,023,889,400	307,526,489,10	
I2033 On 28/02/2033 Spot Bond			3.81000	113.97349	3.83000	113.72350			197,434,025,494,000.00	576,754,337,400	349,097,124,70	
Total I2033 SPOT									197,434,025,494,000.00	576,754,337,400	349,097,124,70	
Total For I2033									197,434,025,494,000.00	576,754,337,400	349,097,124,70	
I2038 On 31/01/2038 Spot Bond			3.87000	130.98535	3.91000	130.28447			511,484,310,108,000.00	132,166,488,400	376,248,954,10	
Total I2038 SPOT									511,484,310,108,000.00	132,166,488,400	376,248,954,10	
Total For I2038									511,484,310,108,000.00	132,166,488,400	376,248,954,10	
I2046 On 31/03/2046 Spot Bond			3.92000	118.48785	3.93000	118.25309			365,402,194,752,000.00	93,214,845,600	412,319,506,50	
Total I2046 SPOT									365,402,194,752,000.00	93,214,845,600	412,319,506,50	
Total For I2046									365,402,194,752,000.00	93,214,845,600	412,319,506,50	
I2050 On 31/12/2050 Spot Bond			3.90000	123.19051	3.93000	122.46664			253,312,073,820,000.00	64,951,813,800	461,969,841,00	
Total I2050 SPOT									253,312,073,820,000.00	64,951,813,800	461,969,841,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2050										3,312,073,820,000.00	64,951,813,800	461,969,841,00
IBG01 On 07/02/2025 Spot Bond					0.00000	99.94210				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.93987				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.51500	6.51500	6.51500	104.18417				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.15901				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.24500	324.68210	2.24500	324.59954				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	101.61387				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.99884				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.99743				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.23195				0.00	512,000,000	256,000,00
Total IBL130 SPOT										0.00	512,000,000	256,000,00
Total For IBL130										0.00	512,000,000	256,000,00
IBL132 On 12/08/2024 Spot Bond					0.00000	99.88734				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.86268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.35980				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.16784				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.60024				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.99085				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.92143				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.07097				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.73289				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.53993				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.95440				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.99205				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL154 On 19/11/2025 Spot Bond					0.00000	101.04645				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.20085				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.93470				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.05702				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.82346				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.33382				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.34436				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.25346				0.00	400,000,000	200,000,000
Total IBL167 SPOT										0.00	400,000,000	200,000,000
Total For IBL167										0.00	400,000,000	200,000,000
IBL168 On 18/05/2026 Spot Bond					0.00000	101.23380				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.24243				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.24995				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.01555				0.00	0	
Total IBL181 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 IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.26566				0.00	1,200,000,000	600,000,000
Total IBL182 SPOT										0.00	1,200,000,000	600,000,000
Total For IBL182										0.00	1,200,000,000	600,000,000
IBL190 On 10/09/2024 Spot Bond					0.00000	100.82214				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.84884				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.42553				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.25802				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	99.92527				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.93123				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.89491				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.93289				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.96345				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.54236				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.03498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.98872				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.83433				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.94243				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.03038				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.03374				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.16356				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	101.00543				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.99151				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.99151				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.99151				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.80264				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL216 On 18/03/2025 Spot Bond					0.00000	100.80639				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.72477				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.53915				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.60091				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.63887				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.34102				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.22000	107.18499	7.22000	107.16399				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.59000	106.86987	5.59000	106.85360				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.53666				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.25500	104.94704	9.25500	104.92082				0.00	0	3,675,026,70
Total IDCG06 SPOT										0.00	0	3,675,026,70
Total For IDCG06										0.00	0	3,675,026,70
IDCG08 On 13/05/2030 Spot Bond			10.70000	108.45834	10.70000	108.54537				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.85000	107.92883	9.85000	107.90033				0.00	0	
Total IDCG11 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 IDCG11										0.00	0	
IDCG11 On 26/04/2023 Spot Bond					0.00000	99.63525				0.00	192,000,000	96,000,000
Total IDCG13 SPOT										0.00	192,000,000	96,000,000
Total For IDCG13										0.00	192,000,000	96,000,000
IDCG13 On 12/11/2023 Spot Bond					0.00000	100.52884				0.00	400,000,000	200,000,000
Total IDCG15 SPOT										0.00	400,000,000	200,000,000
Total For IDCG15										0.00	400,000,000	200,000,000
IDCG15 On 12/11/2025 Spot Bond					0.00000	99.23516				0.00	0	0
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	99.93634				0.00	0	0
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	99.96454				0.00	0	0
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.86816				0.00	0	0
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	100.11681				0.00	0	0
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	96.32654				0.00	0	0
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.82204				0.00	0	0
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.58000	103.82700	8.58000	103.80304				0.00	0	0
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.55207				0.00	300,000,000	150,000,000
Total INLV01 SPOT										0.00	300,000,000	150,000,000
Total For INLV01										0.00	300,000,000	150,000,000
INLV05 On 22/03/2023 Spot Bond					0.00000	103.19230				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.69257				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.04032				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.65130				0.00	216,000,000	108,000,00
Total INLV08 SPOT										0.00	216,000,000	108,000,00
Total For INLV08										0.00	216,000,000	108,000,00
INLV09 On 24/08/2026 Spot Bond					0.00000	102.19120				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.32345				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.76176				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.73524				0.00	276,000,000	138,000,00
Total INLV12 SPOT										0.00	276,000,000	138,000,00
Total For INLV12										0.00	276,000,000	138,000,00
IPF19 On 22/12/2022 Spot Bond					0.00000	100.72597				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.89046				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.99979				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.26566				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF26 On 07/11/2023 Spot Bond					0.00000	99.93634				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.93500				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.05465				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.38769				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.57624				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.85110				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	101.07773				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.38510				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.81000	196.23857	4.81000	196.17525				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.31406				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.55710				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.71000	197.28883	4.71000	197.22567				0.00	0	
Total IV19A 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 IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.49906				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.62929				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.29030				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.41790				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.02002				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.27066				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.88598				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.97055				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.61260				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.43643				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.91029				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.75210	7.40000	102.73160				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.53662				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.57573				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.87948	7.23000	101.85963				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	99.84308				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.30573	7.45000	101.28554				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.11169				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.41139	3.91012	102.40056				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.34129				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC204 On 18/11/2022 Spot Bond					0.00000	101.14809				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.09007				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	102.64030				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.94583				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.67304				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.11546				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.45000	6.45000	6.45000	101.62646				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.15000	7.15000	7.15000	100.29943				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.14619				0.00	216,000,000	108,000,000
Total IVC213 SPOT										0.00	216,000,000	108,000,000
Total For IVC213										0.00	216,000,000	108,000,000
IVC214 On 28/04/2023 Spot Bond					0.00000	100.11706				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	100.55975				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	100.31708	8.45000	100.29440				0.00	0	
Total IVC216 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC216										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.92198				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.64986				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.55487				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.46371				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.38571				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			4.90000	4.90000	4.90000	99.08220				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			4.90000	4.90000	4.90000	98.99003				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ095 On 12/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.83111				0.00	0	
Total IVZ095 SPOT										0.00	0	
Total For IVZ095										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			4.90000	4.90000	4.90000	98.89803				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.90030				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.43570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP012 On 24/05/2022 Spot Bond					0.00000	101.10611				0.00	260,000,000	130,000,000
Total KAP013 SPOT										0.00	260,000,000	130,000,000
Total For KAP013										0.00	260,000,000	130,000,000
KAP013 On 19/07/2024 Spot Bond					0.00000	100.26083				0.00	0	0
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	99.79478				0.00	0	0
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	100.28247				0.00	0	0
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.54613				0.00	0	0
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.11927				0.00	0	0
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.85175				0.00	0	0
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.85451				0.00	0	0
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	101.28332				0.00	0	0
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.99487				0.00	0	0
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.37100				0.00	0	0
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP025 On 12/04/2027 Spot Bond					0.00000	100.38547				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.66828				0.00	250,000,000	125,000,000
Total KAP11 SPOT										0.00	250,000,000	125,000,000
Total For KAP11										0.00	250,000,000	125,000,000
KW01 On 31/10/2027 Spot Bond			9.33000	117.80268	9.33000	117.77348				0.00	0	11,042,600
Total KW01 SPOT										0.00	0	11,042,600
Total For KW01										0.00	0	11,042,600
LGL06 On 04/10/2022 Spot Bond			7.01000	102.13797	7.01000	102.11891				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.32207				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.73021				0.00	292,000,000	146,000,000
Total LGL08 SPOT										0.00	292,000,000	146,000,000
Total For LGL08										0.00	292,000,000	146,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	103.99667				0.00	1,060,000,000	1,030,000,000
Total LGL09 SPOT										0.00	1,060,000,000	1,030,000,000
Total For LGL09										0.00	1,060,000,000	1,030,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.62684				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.94006				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.96547				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.16570				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.19562				0.00	0	
Total LRFC3 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 LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.88032				0.00	1,250,000,000	500,000,000
Total MBF063 SPOT										0.00	1,250,000,000	500,000,000
Total For MBF063										0.00	1,250,000,000	500,000,000
MBF06: On 30/09/2022 Spot Bond					0.00000	100.70148				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	101.21749				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.89765				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.25187				0.00	240,000,000	120,000,000
Total MBF070 SPOT										0.00	240,000,000	120,000,000
Total For MBF070										0.00	240,000,000	120,000,000
MBF07: On 17/09/2024 Spot Bond					0.00000	100.80929				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.37972				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.06625				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.10727				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.89432				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.96629				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.98225				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.16748				0.00	600,000,000	800,000,000
Total MBP050 SPOT										0.00	600,000,000	800,000,000
Total For MBP050										0.00	600,000,000	800,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	101.12957				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.55812				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.58000	8.58000	8.58000	110.15241				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.52900	103.61366	6.52900	103.59545				0.00	0	1,707,300,000
Total MMIG05 SPOT										0.00	0	1,707,300,000
Total For MMIG05										0.00	0	1,707,300,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.87427				0.00	300,000,000	150,000,000
Total MMIG06 SPOT										0.00	300,000,000	150,000,000
Total For MMIG06										0.00	300,000,000	150,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.84734				0.00	300,000,000	150,000,000
Total MMIG07 SPOT										0.00	300,000,000	150,000,000
Total For MMIG07										0.00	300,000,000	150,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	102.09261				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.23000	103.95606	9.23000	103.93029				0.00	0	500,000
Total MML02 SPOT										0.00	0	500,000
Total For MML02										0.00	0	500,000
MML03 On 15/03/2028 Spot Bond					0.00000	102.41144				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.48000	95.07250	9.48000	94.02598				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN07 On 13/07/2022 Spot Bond					0.00000	100.68455				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.86185				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.53857				0.00	554,000,000	277,000,000
Total MTN10 SPOT										0.00	554,000,000	277,000,000
Total For MTN10										0.00	554,000,000	277,000,000
MTN12 On 04/06/2023 Spot Bond					0.00000	101.86716				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.46294				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.92464				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.85302				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.99902				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.72557				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.13708				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.60437				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.79792				0.00	0	
Total MTN20 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 MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.18756				0.00	260,000,000	130,000,000
Total MTN21 SPOT										0.00	260,000,000	130,000,000
Total For MTN21										0.00	260,000,000	130,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	100.22340				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.17500	99.38654	9.17500	99.36191				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.11429				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.18406				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.78527				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.61093				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.79900				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.40035				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.80408				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.54495				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.19741				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.27607				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.27598				0.00	108,000,000	54,000,00
Total MWAR06 SPOT										0.00	108,000,000	54,000,00
Total For MWAR06										0.00	108,000,000	54,000,00
MWAR(On 22/11/2024 Spot Bond					0.00000	101.25631				0.00	36,000,000	18,000,00
Total MWAR07 SPOT										0.00	36,000,000	18,000,00
Total For MWAR07										0.00	36,000,000	18,000,00
N7B25 On 20/06/2025 Spot Bond					0.00000	100.67062				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.84640				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.99563				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.13271				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.74000	104.61588	6.74000	104.59672				0.00	0	7,100,00
Total NAM01 SPOT										0.00	0	7,100,00
Total For NAM01										0.00	0	7,100,00
NAM03 On 01/08/2023 Spot Bond			7.10000	106.04638	7.10000	106.02594				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.11000	104.04900	10.11000	104.02066				0.00	0	710,578,30
Total NAM04 SPOT										0.00	0	710,578,30
Total For NAM04										0.00	0	710,578,30
NBG02 On 30/04/2024 Spot Bond					0.00000	100.49347				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG03 On 30/04/2026 Spot Bond					0.00000	100.08946				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.19583				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.22030				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.08842				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.79207				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.66500	106.55883	6.66500	106.53984				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.44100	107.06607	7.44100	107.04447				0.00	0	382,000,00
Total NBK16A SPOT										0.00	0	382,000,00
Total For NBK16A										0.00	0	382,000,00
NBK17 On 22/04/2026 Spot Bond			8.57500	104.91070	8.57500	104.88663				0.00	0	260,000,00
Total NBK17A SPOT										0.00	0	260,000,00
Total For NBK17A										0.00	0	260,000,00
NBK19 On 01/06/2022 Spot Bond			6.49500	104.33728	6.49500	104.31880				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.31000	115.00402	7.31000	114.98133				0.00	0	1,413,200,00
Total NBK20A SPOT										0.00	0	1,413,200,00
Total For NBK20A										0.00	0	1,413,200,00
NBK21 On 21/07/2027 Spot Bond			9.21500	108.80624	9.21500	108.77916				0.00	0	940,000,00
Total NBK21A SPOT										0.00	0	940,000,00
Total For NBK21A										0.00	0	940,000,00
NBK22 On 19/11/2022 Spot Bond			6.00000	106.78379	6.00000	106.76635				0.00	0	
Total NBK22A 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 NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.70800	114.01487	7.70800	113.99105				0.00	0	371,800,00
Total NBK23A SPOT										0.00	0	371,800,00
Total For NBK23A										0.00	0	371,800,00
NBK24 On 19/11/2027 Spot Bond			8.75000	114.49498	8.75000	114.46789				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			6.30000	6.30000	6.30000	105.54572				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.34403				0.00	72,000,000	496,000,00
Total NBK25B SPOT										0.00	72,000,000	496,000,00
Total For NBK25B										0.00	72,000,000	496,000,00
NBK26 On 10/05/2023 Spot Bond			100.00000	49.92838	100.00000	49.81666				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.50358				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.21000	109.75674	8.21000	109.73235				0.00	0	322,200,00
Total NBK27A SPOT										0.00	0	322,200,00
Total For NBK27A										0.00	0	322,200,00
NBK28 On 02/08/2023 Spot Bond			6.05300	107.22369	6.05300	107.20603				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.15000	111.00970	8.15000	110.98520				0.00	0	419,100,00
Total NBK29A SPOT										0.00	0	419,100,00
Total For NBK29A										0.00	0	419,100,00
NBK30 On 20/02/2024 Spot Bond			6.69000	106.81039	6.69000	106.79098				0.00	0	139,100,00
Total NBK30A SPOT										0.00	0	139,100,00
Total For NBK30A										0.00	0	139,100,00
NBK31 On 09/11/2023 Spot Bond			6.22000	104.44908	6.22000	104.43141				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.06615				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.13808				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.40137				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.90500	10.90500	10.90500	77.34330				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.77133				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.35421				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.61711				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.12700				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.45515				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.68957				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.73375				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.44054				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK53I On 21/02/2026 Spot Bond					0.00000	101.80702				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.77759				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.23587				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.33804				0.00	0	450,000,00
Total NBKB56 SPOT										0.00	0	450,000,00
Total For NBKB56										0.00	0	450,000,00
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.14579				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.50196				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.15176				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.24291				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.39180				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.27714				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.76863				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.75085				0.00	0	
Total NCLN82 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 NCLN82									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NCLN82/JIBAR SPOT									0.00	0	
Total For NCLN82/JIBAR									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.07500	102.31269	10.07500	102.28536			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.74486			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.73000	102.58900	9.73000	102.56252			0.00	0	92,462,20
Total NCLN85 SPOT									0.00	0	92,462,20
Total For NCLN85									0.00	0	92,462,20
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.75085			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.76027			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.77222			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.92543			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.92543			0.00	144,000,000	72,000,00
Total NDAL03 SPOT									0.00	144,000,000	72,000,00
Total For NDAL03									0.00	144,000,000	72,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.26366			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.44344			0.00	0	
Total NGL03 SPOT									0.00	0	
Total For NGL03									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL04 On 20/03/2023 Spot Bond					0.00000	102.35456				0.00	300,000,000	150,000,000
Total NGL04 SPOT										0.00	300,000,000	150,000,000
Total For NGL04										0.00	300,000,000	150,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.06647				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.17849				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.42578				0.00	0	790,000,000
Total NGL07 SPOT										0.00	0	790,000,000
Total For NGL07										0.00	0	790,000,000
NGL08 On 02/07/2025 Spot Bond					0.00000	105.93550				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.82424				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.66315				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.52674				0.00	0	310,000,000
Total NGLT1A SPOT										0.00	0	310,000,000
Total For NGLT1A										0.00	0	310,000,000
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.29137				0.00	0	400,000,000
Total NGLT1B SPOT										0.00	0	400,000,000
Total For NGLT1B										0.00	0	400,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.36499				0.00	272,000,000	136,000,000
Total NGT103 SPOT										0.00	272,000,000	136,000,000
Total For NGT103										0.00	272,000,000	136,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	104.30755				0.00	300,000,000	150,400,000
Total NGT104 SPOT										0.00	300,000,000	150,400,000
Total For NGT104										0.00	300,000,000	150,400,000
NGT10 On 22/05/2025 Spot Bond					0.00000	104.70633				0.00	0	20,000,000
Total NGT105 SPOT										0.00	0	20,000,000

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 NGT105										0.00	0	20,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	104.47709				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.06108				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.47680				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.02129				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.85967				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.28595				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.13744				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.65345				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.13398				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.07017				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.62700				0.00	0	230,000,00
Total NHM016 SPOT										0.00	0	230,000,00
Total For NHM016										0.00	0	230,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.92992				0.00	648,000,000	324,000,00

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 NHM018 SPOT										0.00	648,000,000	324,000,000
Total For NHM018										0.00	648,000,000	324,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	105.73063				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.62041				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.52439				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	228.65634				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.42000	3.42000	3.42000	211.36839				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.00500	3.00500	3.00500	157.05657				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.76500	3.76500	3.76500	113.91597				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			4.66000	4.66000	4.66000	118.57914				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	156.62419				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	259.82711	3.45000	259.75258				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB13 On 31/01/2025 Spot Bond			2.91000	2.91000	2.91000	157.44901				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.06500	3.06500	3.06500	215.46085				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.21000	213.83832	3.21000	213.77847				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.77500	91.28641	4.77500	116.89668				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.12076				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.55922				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.92796				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.03356				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.56206				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.23642				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.68483				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.18458				0.00	0	
Total NN03 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 NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.14898				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.03987				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	133.18530				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.27711				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.21700				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.80263				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	165.71097				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.84476				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	165.47064				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	159.07817				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.86819				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	137.79705				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.42928				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.39472				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.27795				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.91067				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.98872				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.32626				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.18704				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.01747				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	101.16080				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.84285				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.81945				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN106 On 14/06/2024 Spot Bond					0.00000	100.86902				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.84285				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.36726				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.47291				0.00	612,000,000	306,000,000
Total NN115 SPOT										0.00	612,000,000	306,000,000
Total For NN115										0.00	612,000,000	306,000,000
NN116 On 23/10/2023 Spot Bond					0.00000	100.30153				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	96.55147				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	122.20000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	117.02000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	124.59000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	122.71000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	121.64278				0.00	0	
Total NNF017 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 NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	120.84015				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02! On 17/02/2026 Spot Bond					0.00000	90.24711				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	120.84015				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04! On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04! On 04/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04! On 05/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.03572				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06! On 31/10/2022 Spot Bond					0.00000	102.87923				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07! On 26/05/2022 Spot Bond					0.00000	100.99275				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07! On 29/07/2022 Spot Bond					0.00000	100.09243				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF08! On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	129.36263				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	86.85138				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.18565				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.18771				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.10924				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.92281				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.05195				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.26640				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.21712				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.01114				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.07375			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.04058			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.10000	102.57343	7.10000	102.55415		1,420,000,000,000.00	200,000,000	106,369,40	
Total NRA022 SPOT								1,420,000,000,000.00	200,000,000	106,369,40	
Total For NRA022								1,420,000,000,000.00	200,000,000	106,369,40	
NRA02 On 31/05/2023 Spot Bond			2.45500	206.56261	2.45500	206.50894		0.00	0	0	
Total NRA023 SPOT								0.00	0	0	
Total For NRA023								0.00	0	0	
NRA02 On 30/11/2028 Spot Bond			10.84000	111.76984	10.84000	111.73743		184,366,720,000.00	17,008,000	3,999,787,10	
Total NRA028 SPOT								184,366,720,000.00	17,008,000	3,999,787,10	
Total For NRA028								184,366,720,000.00	17,008,000	3,999,787,10	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.80602	100.00000	17.76640		0.00	0	0	
Total NRA028/R186 SPOT								0.00	0	0	
Total For NRA028/R186								0.00	0	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.04219		0.00	0	0	
Total NTC23 SPOT								0.00	0	0	
Total For NTC23								0.00	0	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.29585		0.00	0	0	
Total NTC26 SPOT								0.00	0	0	
Total For NTC26								0.00	0	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.79598		0.00	0	0	
Total NTC27 SPOT								0.00	0	0	
Total For NTC27								0.00	0	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.80580		0.00	0	0	
Total NTC28 SPOT								0.00	0	0	
Total For NTC28								0.00	0	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NTC30 SPOT								0.00	0	0	
Total For NTC30								0.00	0	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.92900		0.00	0	0	
Total NTC31 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.86379				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	100.11501				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.57108				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.83059				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.82198				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.82300	109.32168	7.82300	109.29888				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.68500	102.97925	6.68500	102.96083				0.00	0	14,197,30
Total OML09 SPOT										0.00	0	14,197,30
Total For OML09										0.00	0	14,197,30
OML10 On 14/09/2025 Spot Bond			8.40500	110.06971	8.40500	110.04510				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.00585				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.52604				0.00	168,000,000	84,000,00
Total OML12 SPOT										0.00	168,000,000	84,000,00
Total For OML12										0.00	168,000,000	84,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.71500				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.08588				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.14768				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.74295				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.08748				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.10765				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.47670				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.13693				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.32000	112.13462	8.33000	112.06980			482,377,840,576,000.00	2,221,439,644,300	1,088,300,653,90	
Total R186 SPOT									12,377,840,576,000.00	221,439,644,300	108,300,653,90	
Total For R186									12,377,840,576,000.00	221,439,644,300	108,300,653,90	
R197 On 07/12/2023 Spot Bond			1.17000	329.95787	1.17500	329.85880			57,098,851,524,000.00	48,802,437,200	35,943,204,40	
Total R197 SPOT									57,098,851,524,000.00	48,802,437,200	35,943,204,40	
Total For R197									57,098,851,524,000.00	48,802,437,200	35,943,204,40	
R202 On 07/12/2033 Spot Bond			3.81000	251.25116	3.83000	250.71019			249,475,403,385,000.00	65,479,108,500	93,810,975,30	
Total R202 SPOT									19,475,403,385,000.00	65,479,108,500	93,810,975,30	
Total For R202									19,475,403,385,000.00	65,479,108,500	93,810,975,30	
R2023 On 28/02/2023 Spot Bond			5.47500	103.19473	5.50000	103.15945			081,453,516,000,000.00	562,822,560,000	448,734,718,30	
Total R2023 SPOT									11,453,516,000,000.00	562,822,560,000	448,734,718,30	
Total For R2023									11,453,516,000,000.00	562,822,560,000	448,734,718,30	
R2030 On 31/01/2030 Spot Bond			9.92000	91.87092	9.95000	91.69758			242,960,073,440,000.00	3,375,298,394,500	1,729,990,041,10	
Total R2030 SPOT									12,960,073,440,000.00	375,298,394,500	729,990,041,10	
Total For R2030									12,960,073,440,000.00	375,298,394,500	729,990,041,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032 On 31/03/2032 Spot Bond			10.31000	88.19879	10.35000	87.95133			444,593,275,997,000.00	1,982,986,738,700	295,240,219,50
Total R2032 SPOT									14,593,275,997,000.00	982,986,738,700	295,240,219,50
Total For R2032									14,593,275,997,000.00	982,986,738,700	295,240,219,50
R2035 On 28/02/2035 Spot Bond			10.69000	89.07926	10.73500	88.77259			147,931,400,489,000.00	1,791,200,318,100	196,457,836,00
Total R2035 SPOT									17,931,400,489,000.00	791,200,318,100	196,457,836,00
Total For R2035									17,931,400,489,000.00	791,200,318,100	196,457,836,00
R2037 On 31/01/2037 Spot Bond			10.83500	85.20312	10.88500	84.86166			882,640,410,322,000.00	1,096,690,393,200	372,472,294,60
Total R2037 SPOT									12,640,410,322,000.00	096,690,393,200	372,472,294,60
Total For R2037									12,640,410,322,000.00	096,690,393,200	372,472,294,60
R2040 On 31/01/2040 Spot Bond			10.93500	87.31400	10.99000	86.91336			866,871,585,263,000.00	719,421,269,800	1,211,916,002,60
Total R2040 SPOT									16,871,585,263,000.00	719,421,269,800	211,916,002,60
Total For R2040									16,871,585,263,000.00	719,421,269,800	211,916,002,60
R2044 On 31/01/2044 Spot Bond			10.95500	84.12054	11.01000	83.71310			854,855,179,663,500.00	808,293,489,700	366,224,347,90
Total R2044 SPOT									14,855,179,663,500.00	808,293,489,700	366,224,347,90
Total For R2044									14,855,179,663,500.00	808,293,489,700	366,224,347,90
R2048 On 28/02/2048 Spot Bond			10.89000	83.18702	10.94500	82.76793			558,008,213,746,000.00	1,642,608,651,400	1,921,311,583,70
Total R2048 SPOT									18,008,213,746,000.00	642,608,651,400	921,311,583,70
Total For R2048									18,008,213,746,000.00	642,608,651,400	921,311,583,70
R209 On 31/03/2036 Spot Bond			10.66000	68.99711	10.70500	68.73103			085,954,390,424,000.00	664,723,676,400	485,582,277,80
Total R209 SPOT									15,954,390,424,000.00	664,723,676,400	485,582,277,80
Total For R209									15,954,390,424,000.00	664,723,676,400	485,582,277,80
R210 On 31/03/2028 Spot Bond			2.72000	219.58323	2.71000	219.64374			374,831,516,512,000.00	137,805,704,600	220,123,666,50
Total R210 SPOT									14,831,516,512,000.00	137,805,704,600	220,123,666,50
Total For R210									14,831,516,512,000.00	137,805,704,600	220,123,666,50
R213 On 28/02/2031 Spot Bond			10.17000	83.08147	10.20000	82.90808			473,290,004,801,000.00	734,836,775,300	492,096,003,50
Total R213 SPOT									13,290,004,801,000.00	734,836,775,300	492,096,003,50
Total For R213									13,290,004,801,000.00	734,836,775,300	492,096,003,50
R214 On 28/02/2041 Spot Bond			10.93500	66.07556	10.98500	65.77339			256,159,291,123,000.00	755,021,425,800	446,389,005,60
Total R214 SPOT									16,159,291,123,000.00	755,021,425,800	446,389,005,60
Total For R214									16,159,291,123,000.00	755,021,425,800	446,389,005,60
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.33838			0.00	200,000,000	100,000,00
Total RDFB12 SPOT									0.00	200,000,000	100,000,00
Total For RDFB12									0.00	200,000,000	100,000,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.01999			0.00	0	0
Total RDFB14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.06972				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.59323				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.84908				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.74845				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.72590				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.61227				0.00	300,000,000	150,000,000
Total RDFB22 SPOT										0.00	300,000,000	150,000,000
Total For RDFB22										0.00	300,000,000	150,000,000
RDFB2: On 22/08/2022 Spot Bond					0.00000	101.11870				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.02272				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.28502				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.78558				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	102.00704				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.83526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.27725				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	101.55563				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.19430				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.15534				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.47644				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.19098				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.47311				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.84044				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.38401				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.07031				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.43672				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES50 On 22/10/2023 Spot Bond					0.00000	100.71201				0.00	260,000,000	130,000,000
Total RES50 SPOT										0.00	260,000,000	130,000,000
Total For RES50										0.00	260,000,000	130,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	99.97238				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.74097				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.88921				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.94798				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.01753				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.18734				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.15000	107.32874	7.15000	107.30803				0.00	0	15,499,400
Total RW23 SPOT										0.00	0	15,499,400
Total For RW23										0.00	0	15,499,400
RW28 On 10/12/2028 Spot Bond			12.45500	94.36626	12.45500	94.33494				0.00	0	3,451,720,200
Total RW28 SPOT										0.00	0	3,451,720,200
Total For RW28										0.00	0	3,451,720,200
RW31 On 30/06/2031 Spot Bond			11.50000	99.15671	11.50000	99.12626				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.17039				0.00	0	
Total RWL26 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 RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.63000	99.25953	10.63000	99.23129			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.66000	105.42036	5.66000	105.40406			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	100.03039			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.03176			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.49000	104.98157	8.49000	104.95747			0.00	0	330,300,00
Total SBS20 SPOT									0.00	0	330,300,00
Total For SBS20									0.00	0	330,300,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.11638			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.45000	106.49751	7.45000	106.47598			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.57500	102.40020	8.57500	102.37646			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.99500	107.05664	8.99500	107.03076			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.78000	106.23245	7.78000	106.21042			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.96500	105.12770	7.96500	105.10502			0.00	0	119,100,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS38 SPOT										0.00	0	119,100,00
Total For SBS38										0.00	0	119,100,00
SBS39 On 29/01/2030 Spot Bond			9.81500	102.01309	9.81500	101.98609			337,636,000,000,000.00		34,400,000,000	17,200,000,00
Total SBS39 SPOT									17,636,000,000,000.00	34,400,000,000	17,200,000,00	
Total For SBS39									17,636,000,000,000.00	34,400,000,000	17,200,000,00	
SBS41 On 12/11/2022 Spot Bond			6.40500	101.62579	6.40500	101.60808			0.00		0	
Total SBS41 SPOT									0.00	0	0	
Total For SBS41									0.00	0	0	
SBS42 On 12/11/2025 Spot Bond			8.36000	106.65219	8.36000	106.62806			0.00		0	
Total SBS42 SPOT									0.00	0	0	
Total For SBS42									0.00	0	0	
SBS43 On 12/11/2027 Spot Bond			9.15000	106.93462	9.15000	106.90818			300,120,000,000,000.00		32,800,000,000	16,400,000,00
Total SBS43 SPOT									10,120,000,000,000.00	32,800,000,000	16,400,000,00	
Total For SBS43									10,120,000,000,000.00	32,800,000,000	16,400,000,00	
SBS46 On 15/02/2023 Spot Bond			6.28500	105.60190	6.28500	105.58384			0.00		0	
Total SBS46 SPOT									0.00	0	0	
Total For SBS46									0.00	0	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.46954			0.00		400,000,000	550,000,00
Total SBS47 SPOT									0.00	400,000,000	550,000,00	
Total For SBS47									0.00	400,000,000	550,000,00	
SBS51 On 31/01/2024 Spot Bond			7.41500	7.41500	7.41500	106.30388			0.00		0	
Total SBS51 SPOT									0.00	0	0	
Total For SBS51									0.00	0	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.50243			0.00		0	
Total SBS52 SPOT									0.00	0	0	
Total For SBS52									0.00	0	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.16260			0.00		292,000,000	146,000,00
Total SBS53 SPOT									0.00	292,000,000	146,000,00	
Total For SBS53									0.00	292,000,000	146,000,00	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.96786			0.00		0	100,000,00
Total SBS55 SPOT									0.00	0	0	100,000,00
Total For SBS55									0.00	0	0	100,000,00
SBS56 On 12/06/2022 Spot Bond			4.77500	103.97173	4.77500	103.95820			0.00		0	
Total SBS56 SPOT									0.00	0	0	
Total For SBS56									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
SBS57 On 12/06/2024 Spot Bond					0.00000	101.88623				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.92301				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.57583				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.32314				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.81325				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.68763				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.30393				0.00	0	2,000,000,00
Total SBS65 SPOT										0.00	0	2,000,000,00
Total For SBS65										0.00	0	2,000,000,00
SBS66 On 26/06/2022 Spot Bond					0.00000	100.71998				0.00	0	310,000,00
Total SBS66 SPOT										0.00	0	310,000,00
Total For SBS66										0.00	0	310,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	100.64723				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.16326				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.03746				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.85544				0.00	156,000,000	78,000,00
Total SBS70 SPOT										0.00	156,000,000	78,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS70										0.00	156,000,000	78,000,000
SBS71 On 02/02/2027 Spot Bond					0.00000	99.77595				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.37337				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.13402				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.14026				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.14719				0.00	0	50,000,000
Total SBS76 SPOT										0.00	0	50,000,000
Total For SBS76										0.00	0	50,000,000
SBSI11 On 07/12/2023 Spot Bond			1.66600	327.50921	1.66600	327.43110				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	227.82380				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.84946				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS02 On 19/08/2026 Spot Bond					0.00000	100.54880				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.50645				0.00	282,000,000	111,000,000
Total SBT102 SPOT										0.00	282,000,000	111,000,000
Total For SBT102										0.00	282,000,000	111,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	104.70516				0.00	0	500,000
Total SBT103 SPOT										0.00	0	500,000
Total For SBT103										0.00	0	500,000
SBT104 On 30/09/2025 Spot Bond					0.00000	104.64884				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT105 On 31/12/2026 Spot Bond					0.00000	101.33847				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT106 On 08/04/2027 Spot Bond					0.00000	100.73599				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.38045				0.00	92,000,000	46,000,00
Total SBT201 SPOT										0.00	92,000,000	46,000,00
Total For SBT201										0.00	92,000,000	46,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	102.29096				0.00	0	40,000,00
Total SBT202 SPOT										0.00	0	40,000,00
Total For SBT202										0.00	0	40,000,00
SBT202 On 03/12/2023 Spot Bond			6.87000	109.57073	6.87000	109.55040				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	99.85058				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.01245				0.00	180,000,000	90,000,00
Total SBT206 SPOT										0.00	180,000,000	90,000,00
Total For SBT206										0.00	180,000,000	90,000,00
SBT206 On 25/06/2025 Spot Bond					0.00000	106.63219				0.00	120,000,000	130,000,00
Total SBT207 SPOT										0.00	120,000,000	130,000,00
Total For SBT207										0.00	120,000,000	130,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	103.36653				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.79361				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI006 On 11/07/2022 Spot Bond					0.00000	100.39297				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.22168				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.26221				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.28000	97.78857	9.28000	97.76407				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.82232				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	99.87103				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.81639				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.81786				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.80602				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.82089				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.80602				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.80896				0.00	0	
Total SLRB7 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 SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.78826				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.81497				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.80009				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.80156				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.19500	104.82421	7.19500	104.80396				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.78175				0.00	502,000,000	401,000,000
Total SNT04 SPOT										0.00	502,000,000	401,000,000
Total For SNT04										0.00	502,000,000	401,000,000
SNT05 On 30/11/2025 Spot Bond					0.00000	101.11277				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.01893				0.00	600,000,000	500,000,000
Total SOLB01 SPOT										0.00	600,000,000	500,000,000
Total For SOLB01										0.00	600,000,000	500,000,000
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.16824				0.00	508,000,000	254,000,000
Total SPDA12 SPOT										0.00	508,000,000	254,000,000
Total For SPDA12										0.00	508,000,000	254,000,000
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.39338				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.07251				0.00	108,000,000	54,000,000
Total SPDA14 SPOT										0.00	108,000,000	54,000,000
Total For SPDA14										0.00	108,000,000	54,000,000
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.09644				0.00	132,000,000	66,000,000

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 SPDA15 SPOT										0.00	132,000,000	66,000,000
Total For SPDA15										0.00	132,000,000	66,000,000
SPG00 On 27/09/2023 Spot Bond					0.00000	100.68965				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.81405				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.75627				0.00	300,000,000	150,000,000
Total SPG006 SPOT										0.00	300,000,000	150,000,000
Total For SPG006										0.00	300,000,000	150,000,000
SPG00 On 18/06/2024 Spot Bond					0.00000	101.16383				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.51534				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.43921				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.13953				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.19303				0.00	0	200,000,000
Total SSA07 SPOT										0.00	0	200,000,000
Total For SSA07										0.00	0	200,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	100.59160				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.17500	3.17500	3.17500	156.35724				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.30500	112.19419	8.30500	112.16911				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02 On 28/02/2031 Spot Bond			9.69000	85.54654	9.69000	85.52454				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.10621				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.37269				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.90000	104.50379	6.90000	104.48442				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.71000	117.88202	4.71000	117.84411				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.78221				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.03687				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.90358				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.20500	2.20500	2.20500	324.79407				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.15101				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.03174				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.44280				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	156.87109				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.81000	4.81000	4.81000	116.39027				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.13500	4.13500	4.13500	111.27651				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.89000	3.89000	3.89000	206.08574				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.10417				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.08435				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.86023				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.84081				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.05815				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.85475				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.74137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.38050				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	101.13145				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.93174				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	99.99980				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.70500	4.70500	4.70500	231.28175				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.73756				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	98.38622				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.95178				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.21144				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.00210				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.61500	88.50470	10.61500	88.47941				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 21/12/2026 Spot Bond					0.00000	100.88403				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.04000	204.49339	4.04000	204.43160				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.88500	227.58663	4.88500	227.51254				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	99.92439				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.75149				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/06/2022 Spot Bond					0.00000	100.76728				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.89096				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.37559				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.25601				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.15778				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	100.04451				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.03463				0.00	0	
Total SSN141 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 SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	99.90180				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	101.00661				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14: On 03/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14: On 09/05/2022 Spot Bond					0.00000	101.26008				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	101.00465				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15: On 03/06/2022 Spot Bond					0.00000	100.90047				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SSN15: On 29/06/2022 Spot Bond					0.00000	100.55672				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.52043				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.52136				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.51950				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN15: On 30/06/2022 Spot Bond					0.00000	100.52043				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.47451				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN157 On 05/07/2022 Spot Bond					0.00000	100.47621				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN158 On 05/07/2022 Spot Bond					0.00000	100.47621				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN159 On 05/07/2022 Spot Bond					0.00000	100.46068				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.35138				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.31124				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.79500	101.46162	8.79500	101.43776				0.00	0	2,245,227,50
Total SZ25 SPOT										0.00	0	2,245,227,50
Total For SZ25										0.00	0	2,245,227,50
T16OM On 21/08/2022 Spot Bond					0.00000	100.98471				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.07846				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.07447				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.12414				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.10421				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A31 On 21/02/2026 Spot Bond			7.21000	101.45845	7.21000	101.43861				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.56048	7.72000	101.53923				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.78803				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	99.77346				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.58393				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.98444				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.34088				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.54272				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.13094				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.95523				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.46278				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.35549				0.00	0	
Total TFS163 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 TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.71254				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.15869				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.28359				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.54458				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.57034				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.77788				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.95806				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.06263				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.13462				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.16052				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.46642				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	101.11648				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.11640				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.07251				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	101.20814				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.29916				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.30802				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.30187				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.43421				0.00	300,000,000	150,000,000
Total TH15C2 SPOT										0.00	300,000,000	150,000,000
Total For TH15C2										0.00	300,000,000	150,000,000
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.25401				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	102.27841				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	101.91436				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	101.67855				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.16302				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.67110				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.71423	8.49000	101.69087				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.27664				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.13434				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.08447				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.12836				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.16758	5.76000	101.15172				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.17224				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.45239				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.24802				0.00	0	
Total TH16B3 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 TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.23406				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.32977				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.30385				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.66259				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.83189				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.73231				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.21382				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.18393				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.28555				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.23972				0.00	180,000,000	90,000,000
Total TH17C2 SPOT										0.00	180,000,000	90,000,000
Total For TH17C2										0.00	180,000,000	90,000,000
TH17D On 21/02/2026 Spot Bond					0.00000	101.65196				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.57830				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.98472				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.89176				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.60000	102.26403	6.60000	102.24593				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.22000	106.57496	7.22000	106.55442				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.74627				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.39503				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.80000	101.52817	8.80000	101.50427				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.66847				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.98547				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.48963				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.93676				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN23 On 06/11/2023 Spot Bond			7.11800	105.15201	7.11800	105.13169			183,946,203,200.00	25,842,400	1,513,329,400
Total TN23 SPOT									183,946,203,200.00	25,842,400	1,513,329,400
Total For TN23									183,946,203,200.00	25,842,400	1,513,329,400
TN23/R On 06/11/2023 Spot Bond			100.00000	37.22963	100.00000	37.14632			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.18000	102.85984	9.18000	102.83434			338,907,240,000.00	36,918,000	4,673,677,000
Total TN25 SPOT									338,907,240,000.00	36,918,000	4,673,677,000
Total For TN25									338,907,240,000.00	36,918,000	4,673,677,000
TN25/R On 19/08/2025 Spot Bond			100.00000	17.54306	100.00000	17.50380			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.30000	94.02212	10.30000	93.99604			325,688,060,000.00	31,620,200	20,958,867,700
Total TN27 SPOT									325,688,060,000.00	31,620,200	20,958,867,700
Total For TN27									325,688,060,000.00	31,620,200	20,958,867,700
TN27/R On 14/11/2027 Spot Bond			100.00000	9.77642	100.00000	9.75455			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.88000	99.53193	10.88000	99.51785			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.55000	95.19460	11.55000	95.16541			0.00	0	1,270,000,000
Total TN30 SPOT									0.00	0	1,270,000,000
Total For TN30									0.00	0	1,270,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	115.87568	8.00000	115.85086			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			11.94200	99.01199	11.94200	98.99666			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.20500	90.19542	12.20500	90.16622			0.00	0	670,000,000
Total TN40 SPOT									0.00	0	670,000,000
Total For TN40									0.00	0	670,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.77545	10.75000	100.74661			0.00	0	
Total TN40/R214 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 TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	99.92415				0.00	24,000,000	12,000,00
Total TNF25 SPOT										0.00	24,000,000	12,000,00
Total For TNF25										0.00	24,000,000	12,000,00
TNF27 On 07/02/2027 Spot Bond					0.00000	99.92376				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.16000	103.34749	5.16000	102.75367				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.68857				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.68258				0.00	192,000,000	96,000,00
Total TR5A12 SPOT										0.00	192,000,000	96,000,00
Total For TR5A12										0.00	192,000,000	96,000,00
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.69560				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.71353				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.90355	7.61000	102.82984				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.60120				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.60718				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.90611				0.00	181,532,800	90,766,40
Total TRA3A3 SPOT										0.00	181,532,800	90,766,40
Total For TRA3A3										0.00	181,532,800	90,766,40
TRA3A On 14/11/2022 Spot Bond			6.61000	105.53451	6.61000	105.51555				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.27604				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.61218				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.21787				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.37068				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.90000	104.72049	6.90000	104.70109				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.37068				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.53176	8.62000	100.50857				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.50072				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.00353				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.78045				0.00	72,000,000	36,000,000
Total TRA5B1 SPOT										0.00	72,000,000	36,000,000
Total For TRA5B1										0.00	72,000,000	36,000,000
TRA5B On 20/06/2026 Spot Bond					0.00000	100.74461				0.00	76,000,000	38,000,000
Total TRA5B2 SPOT										0.00	76,000,000	38,000,000
Total For TRA5B2										0.00	76,000,000	38,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5C On 20/06/2026 Spot Bond					0.00000	100.97734				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.97734				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	99.92037				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	98.12710				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	95.47855				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	95.27781				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	94.63859				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.57061				0.00	252,000,000	126,000,000
Total TU1A11 SPOT										0.00	252,000,000	126,000,000
Total For TU1A11										0.00	252,000,000	126,000,000
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.04391				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.63635				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	101.15109				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.97342				0.00	0	
Total TWC401 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 TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.89038				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.80294				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	100.37474				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.28209				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.17427				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 25/05/2022 Spot Bond					0.00000	100.09173				0.00	0	
Total TWC408 SPOT										0.00	0	
Total For TWC408										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.63000	103.85126	10.63000	103.82204				0.00	0	2,470,195,70
Total UG26 SPOT										0.00	0	2,470,195,70
Total For UG26										0.00	0	2,470,195,70
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.23555				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.37595				0.00	60,000,000	30,000,000
Total UU1A02 SPOT										0.00	60,000,000	30,000,000
Total For UU1A02										0.00	60,000,000	30,000,000
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.28177				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.42394				0.00	276,000,000	138,000,000
Total UU1A05 SPOT										0.00	276,000,000	138,000,000
Total For UU1A05										0.00	276,000,000	138,000,000
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.44076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.50924				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.72149				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.78475				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.45333				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.56409				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.21799				0.00	400,000,000	200,000,000
Total VKE14 SPOT										0.00	400,000,000	200,000,000
Total For VKE14										0.00	400,000,000	200,000,000
VKE15 On 14/02/2023 Spot Bond					0.00000	99.84754				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.87606				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.06429				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.35466				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.88894				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for SPOT									2.35e+017	124,931,159,061,500	122,366,323,300
Total for SPOT :									2.35e+017	931,159,061,500	122,366,323,300
Total Futures									2.35e+017	931,159,085,236	122,367,983,850
Total Options									0.00	0	162,230
Grand Total:									2.35e+017	931,159,085,236	122,368,146,130