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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/07/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/08/2022	Bond Future			12.30014	74.34942	12.39443	73.90578			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.52814	71.69747	12.62632	71.24800			0.00	0	
ES33	On	02/02/2023	Bond Future			12.74371	72.94639	12.84608	72.48987			0.00	0	
ES33	On	04/05/2023	Bond Future			12.94341	70.52365	13.05013	70.05916			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.72791	72.15460	12.83728	71.57582			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.94052	68.99271	13.05457	68.40608			0.00	0	
ES42	On	02/02/2023	Bond Future			13.13461	70.19676	13.25345	69.60059			0.00	0	
ES42	On	04/05/2023	Bond Future			13.32314	67.25167	13.44711	66.64491			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	04/08/2022	Bond Future			162.22935	162.22935	162.57660	162.57660			84,359,262.00	520	10,06
I2025	On	03/11/2022	Bond Future			164.69837	164.69837	165.05292	165.05292			0.00	0	
I2025	On	02/02/2023	Bond Future			165.87538	165.87538	166.23827	166.23827			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/05/2023	Bond Future			168.98002	168.98002	169.35087	169.35087			0.00	0	
Total I2025 Future												84,359,262.00	520	10,0€
Total For I2025												84,359,262.00	520	10,0€
I2029	On	04/08/2022	Bond Future			119.40227	119.40227	120.01683	120.01683			0.00	0	2,6€
I2029	On	03/11/2022	Bond Future			119.97054	119.97054	120.59594	120.59594			0.00	0	
I2029	On	02/02/2023	Bond Future			122.05696	122.05696	122.69443	122.69443			0.00	0	
I2029	On	04/05/2023	Bond Future			123.05392	123.05392	123.70509	123.70509			0.00	0	
Total I2029 Future												0.00	0	2,6€
Total For I2029												0.00	0	2,6€
I2033	On	04/08/2022	Bond Future			114.32253	114.32253	114.73187	114.73187			0.00	0	8,4€
I2033	On	03/11/2022	Bond Future			114.72911	114.72911	115.14606	115.14606			0.00	0	
I2033	On	02/02/2023	Bond Future			116.72407	116.72407	117.14946	117.14946			0.00	0	
I2033	On	04/05/2023	Bond Future			117.53614	117.53614	117.97094	117.97094			0.00	0	
Total I2033 Future												0.00	0	8,4€
Total For I2033												0.00	0	8,4€
I2038	On	04/08/2022	Bond Future			128.65982	128.65982	130.10975	130.10975			0.00	0	4,6€
I2038	On	03/11/2022	Bond Future			130.61818	130.61818	132.09180	132.09180			0.00	0	
I2038	On	02/02/2023	Bond Future			130.99206	130.99206	132.49309	132.49309			0.00	0	
I2038	On	04/05/2023	Bond Future			133.44478	133.44478	134.97487	134.97487			0.00	0	
Total I2038 Future												0.00	0	4,6€
Total For I2038												0.00	0	4,6€
I2046	On	04/08/2022	Bond Future			118.20486	118.20486	118.97240	118.97240			0.00	0	16,5€
I2046	On	03/11/2022	Bond Future			118.04152	118.04152	118.82224	118.82224			0.00	0	1,5€
I2046	On	02/02/2023	Bond Future			120.09495	120.09495	120.89056	120.89056			0.00	0	
I2046	On	04/05/2023	Bond Future			120.32078	120.32078	121.13350	121.13350			0.00	0	
Total I2046 Future												0.00	0	18,1€
Total For I2046												0.00	0	18,1€
I2050	On	04/08/2022	Bond Future			119.34455	119.34455	120.77673	120.77673			0.00	0	11,3€
I2050	On	03/11/2022	Bond Future			121.16065	121.16065	122.61589	122.61589			0.00	0	
I2050	On	02/02/2023	Bond Future			121.16026	121.16026	122.64257	122.64257			0.00	0	
I2050	On	04/05/2023	Bond Future			123.42853	123.42853	124.93951	124.93951			0.00	0	
Total I2050 Future												0.00	0	11,3€
Total For I2050												0.00	0	11,3€
R186	On	04/08/2022	Bond Future			8.87018	107.20436	8.96531	106.85463		4.88	66,466,703.20	620	86,4€
R186	On	03/11/2022	Bond Future			9.07284	108.80947	9.17479	108.45583		4.69	0.00	0	12,9€
R186	On	02/02/2023	Bond Future			9.24063	105.38087	9.35041	105.02228		4.77	0.00	0	
R186	On	04/05/2023	Bond Future			9.38793	107.33384	9.50676	106.96938		4.65	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 Intere
Total R186 Future												66,466,703.20	620	99,46
R186	On	04/08/2022	Bond Future	8.13	Call			5.41000	0.00541	10,160	4.09	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,126.40000	3.12640	2,781,420	4.09	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			6.00000	0.00600	11,190	4.10	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,088.95000	3.08895	2,744,410	4.10	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			6.66000	0.00666	12,330	4.12	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,051.58000	3.05158	2,707,520	4.12	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	4.44	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,689.00000	7.68900	7,339,270	4.44	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.67000	0.00067	1,450	3.84	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,770.91000	3.77091	3,421,960	3.84	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			2,995.99000	2.99599	3,323,070	6.05	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			59.49000	0.05949	36,840	6.05	0.00	0	3,60
R186	On	03/11/2022	Bond Future	8.23	Put			3,531.61000	3.53161	3,227,380	4.60	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			374.50000	0.37450	457,000	4.58	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,636.55000	2.63655	2,365,410	4.58	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			382.48000	0.38248	466,300	4.58	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,608.98000	2.60898	2,339,160	4.58	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			390.78000	0.39078	475,940	4.58	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,581.75000	2.58175	2,313,270	4.58	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			785.44000	0.78544	924,660	4.66	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,707.04000	1.70704	1,492,620	4.66	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Call			196.24000	0.19624	245,650	4.60	0.00	0	4,30
R186	On	02/02/2023	Bond Future	8.33	Call			367.11000	0.36711	436,140	4.53	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,760.86000	3.76086	3,471,300	4.53	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			373.37000	0.37337	443,290	4.53	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,733.19000	3.73319	3,444,520	4.53	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			360.72000	0.36072	428,830	4.53	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,788.41000	3.78841	3,497,930	4.53	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,023.68000	3.02368	2,779,380	4.44	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			906.01000	0.90601	1,027,160	4.45	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			3,003.39000	3.00339	2,760,080	4.45	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			917.54000	0.91754	1,039,690	4.45	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,983.55000	2.98355	2,741,240	4.45	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			894.91000	0.89491	1,015,070	4.44	0.00	0	
Total R186 Option												0.00	0	19,42
Total For R186												66,466,703.20	620	118,82
R197	On	04/08/2022	Bond Future			330.44150	330.44150	330.41990	330.41990			4,295,739.50	13	80
R197	On	03/11/2022	Bond Future			335.46952	335.46952	335.45171	335.45171			0.00	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
R197	On	02/02/2023			332.55167	332.55167	332.53754	332.53754			0.00	0	
R197	On	04/05/2023			338.77989	338.77989	338.76795	338.76795			0.00	0	
Total R197 Future											4,295,739.50	13	81
Total For R197											4,295,739.50	13	81
R202	On	04/08/2022			248.33562	248.33562	249.21978	249.21978			0.00	0	6,75
R202	On	03/11/2022			252.11418	252.11418	253.01505	253.01505			0.00	0	
R202	On	02/02/2023			251.84947	251.84947	252.76881	252.76881			0.00	0	
R202	On	04/05/2023			256.56409	256.56409	257.50247	257.50247			0.00	0	
Total R202 Future											0.00	0	6,75
Total For R202											0.00	0	6,75
R2023	On	04/08/2022			6.59710	104.04695	6.69670	103.99295		0.66	37,560,948.95	361	25,88
R2023	On	03/11/2022			7.01356	101.68660	7.18880	101.63310		0.41	0.00	0	
Total R2023 Future											37,560,948.95	361	25,88
R2023	On	04/08/2022	6.03	Call			1.02000	0.00102	2,180	0.53	0.00	0	
R2023	On	04/08/2022	6.03	Put			363.52000	0.36352	310,680	0.53	0.00	0	
R2023	On	04/08/2022	6.04	Call			1.16000	0.00116	2,440	0.53	0.00	0	
R2023	On	04/08/2022	6.04	Put			358.20000	0.35820	305,480	0.53	0.00	0	
R2023	On	04/08/2022	6.05	Call			1.31000	0.00131	2,730	0.53	0.00	0	
R2023	On	04/08/2022	6.05	Put			352.90000	0.35290	300,320	0.53	0.00	0	
R2023	On	03/11/2022	6.25	Call			5.59000	0.00559	10,130	0.32	0.00	0	
R2023	On	03/11/2022	6.25	Put			292.85000	0.29285	243,890	0.32	0.00	0	
R2023	On	03/11/2022	6.26	Call			5.88000	0.00588	10,590	0.32	0.00	0	
R2023	On	03/11/2022	6.26	Put			290.08000	0.29008	241,290	0.32	0.00	0	
R2023	On	03/11/2022	6.27	Call			6.18000	0.00618	11,060	0.32	0.00	0	
R2023	On	03/11/2022	6.27	Put			287.31000	0.28731	238,690	0.32	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											37,560,948.95	361	25,88
R2030	On	04/08/2022			10.51527	87.41366	10.65049	86.78626		8.22	191,261,088.08	2,188	91,60
R2030	On	03/11/2022			10.71534	88.72370	10.85692	88.08803		8.02	0.00	0	19,54
R2030	On	02/02/2023			10.89704	86.24086	11.04568	85.59523		8.03	0.00	0	
R2030	On	04/05/2023			11.06920	87.84072	11.22541	87.18385		7.72	0.00	0	
Total R2030 Future											191,261,088.08	2,188	111,14
R2030	On	04/08/2022	10.95	Call			1,834.62000	1.83462	2,295,600	9.45	0.00	0	
R2030	On	04/08/2022	10.95	Put			465.39000	0.46539	298,970	9.45	0.00	0	80
R2030	On	04/08/2022	9.54	Put			5,328.67000	5.32867	4,701,300	4.65	0.00	0	
R2030	On	04/08/2022	9.55	Call			0.01000	0.00001	0,050	4.69	0.00	0	
R2030	On	04/08/2022	9.55	Put			5,278.86000	5.27886	4,651,500	4.69	0.00	0	
R2030	On	04/08/2022	9.56	Call			0.01000	0.00001	0,060	4.73	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/08/2022	Bond Future	9.56	Put			5,229.07000	5.22907	4,601,720	4.73	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	6.91	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			11,780.92000	11.78092	11,153,520	6.91	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	5.57	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			7,812.42000	7.81242	7,185,020	5.57	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.00000	0.00000	0,030	4.65	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,978.99000	3.97899	3,476,570	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			425.02000	0.42502	560,440	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			3,765.14000	3.76514	4,258,460	8.86	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,941.02000	3.94102	3,440,770	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			652.52000	0.65252	510,170	8.86	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			172.63000	0.17263	239,460	7.58	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			5,546.72000	5.54672	4,977,880	7.58	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			415.95000	0.41595	549,200	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			434.09000	0.43409	571,680	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,903.08000	3.90308	3,405,000	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			533.65000	0.53365	693,940	7.66	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			3,534.26000	3.53426	3,058,880	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			370.13000	0.37013	471,700	7.62	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			141.32000	0.14132	186,080	7.88	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			5,212.77000	5.21277	4,694,920	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			497.43000	0.49743	626,720	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			5,173.73000	5.17373	4,657,390	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			505.98000	0.50598	636,940	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			5,136.04000	5.13604	4,621,370	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			67.25000	0.06725	90,750	7.97	0.00	0	100
R2030	On	02/02/2023	Bond Future	9.80	Put			5,977.46000	5.97746	5,433,400	7.62	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			387.27000	0.38727	492,690	7.61	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.83	Put			5,854.17000	5.85417	5,313,960	7.61	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			455.78000	0.45578	576,240	7.56	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			5,410.12000	5.41012	4,884,950	7.56	0.00	0	100
R2030	On	02/02/2023	Bond Future	9.08	Put			9,176.23000	9.17623	8,567,990	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,615.52000	8.61552	8,014,650	7.88	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			298.68000	0.29868	383,640	7.68	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			6,564.97000	6.56497	6,004,300	7.68	0.00	0	100
R2030	On	02/02/2023	Bond Future	9.79	Call			364.52000	0.36452	464,810	7.62	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			6,018.72000	6.01872	5,473,380	7.62	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,907.63000	1.90763	1,626,750	8.17	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.99	Call			490.21000	0.49021	617,990	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			10,466.00000	10.46600	9,843,870	7.97	0.00	0	

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	9.04	Call		107.33000	0.10733	142,490	7.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put		9,365.16000	9.36516	8,754,690	7.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call		115.08000	0.11508	152,470	7.94	0.00	0	40
R2030	On	02/02/2023	Bond Future	11.12	Call		2,301.89000	2.30189	2,658,580	8.14	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		1,981.38000	1.98138	1,692,440	8.14	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		2,400.01000	2.40001	2,764,760	8.17	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		4,177.73000	4.17773	3,742,590	7.40	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		1,218.76000	1.21876	1,442,300	7.41	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		4,149.18000	4.14918	3,715,850	7.41	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		2,797.32000	2.79732	3,164,050	8.01	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put		5,926.76000	5.92676	5,404,710	7.19	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call		1,052.37000	1.05237	1,254,750	7.35	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.42	Put		4,508.90000	4.50890	4,054,410	7.35	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		1,188.89000	1.18889	1,408,810	7.39	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		961.45000	0.96145	821,590	9.08	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.53	Call		1,203.62000	1.20362	1,425,350	7.40	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		7,598.15000	7.59815	7,027,780	7.29	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		390.28000	0.39028	485,880	7.27	0.00	0	50
R2030	On	04/05/2023	Bond Future	9.67	Put		7,226.36000	7.22636	6,665,090	7.27	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		451.41000	0.45141	559,070	7.24	0.00	0	40
R2030	On	04/05/2023	Bond Future	11.34	Put		2,319.52000	2.31952	2,029,380	8.01	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.00	Call		597.34000	0.59734	732,160	7.19	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call		6,089.32000	6.08932	6,606,330	9.08	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		6,781.79000	6.78179	6,232,580	7.24	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		156.46000	0.15646	200,690	7.42	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		10,005.53000	10.00553	9,392,890	7.42	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		4,206.72000	4.20672	3,769,770	7.39	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		345.69000	0.34569	432,190	7.29	0.00	0	10
R2030	On	04/05/2023	Bond Future	11.62	Call		3,509.82000	3.50982	3,920,720	8.26	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,878.75000	1.87875	1,632,780	8.26	0.00	0	40
R2030	On	04/05/2023	Bond Future	12.04	Call		4,689.12000	4.68912	5,156,860	8.65	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,365.33000	1.36533	1,176,200	8.65	0.00	0	1,00
Total R2030 Option											0.00	0	10,50
Total For R2030											191,261,088.08	2,188	121,70
R2032	On	04/08/2022	Bond Future			10.96352	87.04889	11.09312	86.37590	9.52	0.00	0	97,10
R2032	On	03/11/2022	Bond Future			11.15821	84.20121	11.29334	83.51926	9.65	15,156,217.80	180	76,40
R2032	On	02/02/2023	Bond Future			11.33307	85.64833	11.47409	84.95558	9.27	0.00	0	
R2032	On	04/05/2023	Bond Future			11.49510	83.07732	11.64239	82.37243	9.32	0.00	0	
Total R2032 Future											15,156,217.80	180	173,60

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	8.97	Call		0.00000	0.00000	0,000	8.14	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		11,999.63000	11.99963	11,326,640	8.14	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put		7,514.27000	7.51427	6,841,480	7.56	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		4,101.69000	4.10169	4,723,330	11.25	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		118.63000	0.11863	67,280	11.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call		261.05000	0.26105	412,080	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put		2,325.03000	2.32503	1,803,070	8.89	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.00	Call		795.39000	0.79539	1,105,830	9.52	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put		1,278.21000	1.27821	915,660	9.52	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call		2,842.43000	2.84243	3,406,710	10.71	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		278.62000	0.27862	169,910	10.71	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call		10.26000	0.01026	22,630	7.81	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,743.41000	4.74341	4,082,790	7.81	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		11.26000	0.01126	24,600	7.83	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,688.84000	4.68884	4,029,190	7.83	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call		91.60000	0.09160	161,960	8.46	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put		3,231.86000	3.23186	2,629,230	8.46	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call		0.19000	0.00019	0,560	7.49	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put		7,052.47000	7.05247	6,379,850	7.49	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call		3.38000	0.00338	8,280	7.56	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call		0.00000	0.00000	0,020	7.82	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put		9,393.25000	9.39325	8,720,280	7.82	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		0.09000	0.00009	0,290	7.56	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put		5,350.93000	5.35093	4,682,840	7.56	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		9.34000	0.00934	20,790	7.78	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,798.11000	4.79811	4,136,570	7.78	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		630.20000	0.63020	809,200	9.01	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put		3,839.43000	3.83943	3,336,480	9.01	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		181.58000	0.18158	251,250	8.70	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		420.71000	0.42071	554,290	8.87	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		4,587.43000	4.58743	4,039,060	8.87	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call		24.31000	0.02431	36,680	8.81	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put		4,287.78000	4.28778	3,756,360	8.93	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call		616.91000	0.61691	793,240	9.00	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		3,878.96000	3.87896	3,373,340	9.00	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		160.05000	0.16005	222,800	8.71	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		6,395.11000	6.39511	5,775,910	8.71	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call		14.76000	0.01476	22,680	8.83	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.16	Put		6,140.80000	6.14080	5,528,520	8.70	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.21	Call		205.58000	0.20558	282,720	8.70	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.21	Put			5,890.08000	5.89008	5,285,270	8.70	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			10,821.50000	10.82150	10,147,470	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			17.47000	0.01747	26,690	8.82	0.00	0	4!
R2032	On	03/11/2022	Bond Future	9.36	Put			10,529.54000	10.52954	9,856,810	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			9,950.70000	9.95070	9,281,120	8.81	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			96.63000	0.09663	137,710	8.74	0.00	0	7!
R2032	On	03/11/2022	Bond Future	9.92	Put			7,390.32000	7.39032	6,749,450	8.74	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			2,653.16000	2.65316	3,082,580	10.04	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,378.30000	1.37830	1,125,770	10.04	0.00	0	5!
R2032	On	03/11/2022	Bond Future	12.30	Call			5,360.26000	5.36026	5,931,790	11.06	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			508.10000	0.50810	397,680	11.06	0.00	0	7!
R2032	On	03/11/2022	Bond Future	10.56	Call			495.09000	0.49509	645,620	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			761.55000	0.76155	637,570	11.01	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.40	Call			536.19000	0.53619	669,410	8.58	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			6,014.03000	6.01403	5,454,500	8.58	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			640.39000	0.64039	792,240	8.64	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,588.15000	5.58815	5,047,250	8.64	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.67	Call			848.69000	0.84869	1,034,650	8.74	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Put			4,905.02000	4.90502	4,398,230	8.74	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			383.56000	0.38356	486,800	8.50	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.22	Put			6,826.31000	6.82631	6,236,800	8.50	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			516.90000	0.51690	646,540	8.57	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			6,101.26000	6.10126	5,538,150	8.57	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			526.48000	0.52648	657,900	8.57	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			6,057.56000	6.05756	5,496,230	8.57	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			91.44000	0.09144	122,410	8.62	0.00	0	5!
R2032	On	02/02/2023	Bond Future	9.47	Put			10,708.58000	10.70858	10,046,800	8.62	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			224.47000	0.22447	290,970	8.54	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.92	Put			8,306.75000	8.30675	7,680,500	8.54	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			345.86000	0.34586	440,820	8.50	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,545.86000	3.54586	3,985,300	9.94	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,784.06000	1.78406	1,530,750	9.94	0.00	0	5!
R2032	On	02/02/2023	Bond Future	12.75	Call			6,690.50000	6.69050	7,259,270	11.01	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			7,113.36000	7.11336	6,515,570	8.50	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Call			64.59000	0.06459	87,470	8.64	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Put			11,605.48000	11.60548	10,935,610	8.64	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			3,092.12000	3.09212	3,502,850	9.76	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			2,046.38000	2.04638	1,764,360	9.76	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			4,955.48000	4.95548	4,477,510	8.83	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,237.50000	1.23750	1,460,610	8.82	0.00	0	

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	10.87	Put			5,025.43000	5.02543	4,543,650	8.82	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,252.82000	1.25282	1,477,830	8.83	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,990.24000	4.99024	4,510,360	8.83	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,268.53000	1.26853	1,495,450	8.83	0.00	0	
Total R2032 Option												0.00	0	29,96
Total For R2032												15,156,217.80	180	203,58
R2035	On	04/08/2022	Bond Future			11.29396	87.89101	11.38264	87.37466		10.65	57,129,156.50	650	131,38
R2035	On	03/11/2022	Bond Future			11.47889	84.71999	11.57103	84.19702		10.87	0.00	0	3,72
R2035	On	02/02/2023	Bond Future			11.64926	86.17492	11.74515	85.64384		10.43	0.00	0	
R2035	On	04/05/2023	Bond Future			11.79949	83.27338	11.89918	82.73317		10.53	0.00	0	
Total R2035 Future												57,129,156.50	650	135,07
R2035	On	04/08/2022	Bond Future	9.53	Call			0.00000	0.00000	0,010	9.36	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			11,808.04000	11.80804	11,291,700	9.36	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			0.10000	0.00010	0,170	9.36	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call			548.02000	0.54802	708,230	10.47	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			2,031.20000	2.03120	1,675,060	10.47	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			4,563.90000	4.56390	5,039,220	12.14	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			89.32000	0.08932	128,950	9.89	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			4,060.98000	4.06098	3,584,260	9.89	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			94.25000	0.09425	135,680	9.90	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			5,188.85000	5.18885	4,687,650	9.68	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			99.41000	0.09941	142,690	9.91	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			3,947.28000	3.94728	3,474,210	9.91	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			9,674.32000	9.67432	9,158,040	9.36	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			28.67000	0.02867	43,820	9.68	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put			4,003.98000	4.00398	3,529,060	9.90	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			120.26000	0.12026	79,230	12.14	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			56.90000	0.05690	84,090	9.80	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,526.21000	4.52621	4,037,050	9.80	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			4,164.54000	4.16454	3,782,140	10.17	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			890.60000	0.89060	1,043,970	10.25	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put			3,911.29000	3.91129	3,541,690	10.25	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,043.95000	1.04395	1,214,870	10.35	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			10,833.84000	10.83384	10,320,590	9.67	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			136.72000	0.13672	172,550	9.68	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			7,788.62000	7.78862	7,301,480	9.68	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			285.15000	0.28515	350,820	9.75	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			520.65000	0.52065	439,700	12.67	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			785.92000	0.78592	926,490	10.17	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 Interr
R2035	On	03/11/2022	Bond Future	11.15	Call			1,084.79000	1.08479	1,260,160	10.38	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,513.62000	3.51362	3,166,020	10.38	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			6,459.13000	6.45913	6,901,150	12.67	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			6,229.86000	6.22986	5,772,560	9.75	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Put			3,590.69000	3.59069	3,238,640	10.35	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			30.59000	0.03059	40,310	9.67	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.14	Call			1,064.34000	1.06434	1,237,480	10.37	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,552.10000	3.55210	3,202,270	10.37	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			869.55000	0.86955	998,010	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			5,844.65000	5.84465	5,442,030	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,144.00000	1.14400	1,300,000	9.91	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			5,108.18000	5.10818	4,733,100	9.91	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,162.16000	1.16216	1,319,860	9.93	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			587.74000	0.58774	683,890	9.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			6,896.28000	6.89628	6,461,350	9.59	0.00	0	50
R2035	On	02/02/2023	Bond Future	10.86	Call			840.77000	0.84077	966,130	9.75	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			5,935.91000	5.93591	5,530,190	9.75	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			855.08000	0.85508	981,980	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			733.30000	0.73330	648,280	12.68	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Call			295.87000	0.29587	351,590	9.47	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			8,849.44000	8.84944	8,374,080	9.47	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			523.66000	0.52366	611,770	9.54	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,200.88000	7.20088	6,757,910	9.54	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			565.79000	0.56579	659,230	9.57	0.00	0	40
R2035	On	02/02/2023	Bond Future	11.06	Put			5,067.39000	5.06739	4,694,010	9.93	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Call			106.41000	0.10641	129,750	9.49	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put			11,846.62000	11.84662	11,338,880	9.49	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			116.40000	0.11640	141,630	9.49	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			11,590.65000	11.59065	11,084,800	9.49	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			127.18000	0.12718	154,420	9.48	0.00	0	40
R2035	On	02/02/2023	Bond Future	10.87	Put			5,890.17000	5.89017	5,485,990	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			2,378.42000	2.37842	2,153,910	11.00	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			3,574.24000	3.57424	3,886,870	11.05	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			2,294.11000	2.29411	2,075,660	11.05	0.00	0	40
R2035	On	02/02/2023	Bond Future	13.22	Call			8,315.31000	8.31531	8,761,370	12.68	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			11,336.51000	11.33651	10,832,670	9.48	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			6,996.98000	6.99698	6,559,340	9.57	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			3,442.56000	3.44256	3,749,130	11.00	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,208.79000	1.20879	1,092,440	12.22	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Call			1,481.30000	1.48130	1,654,570	9.99	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	11.17	Put			5,553.71000	5.55371	5,186,770	9.99	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			1,536.41000	1.53641	1,714,100	10.01	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			5,435.62000	5.43562	5,073,100	10.01	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			1,555.24000	1.55524	1,734,410	10.02	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			5,396.83000	5.39683	5,035,790	10.02	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			217.69000	0.21769	255,690	9.79	0.00	0	40
R2035	On	04/05/2023	Bond Future	9.85	Put			12,429.04000	12.42904	11,926,830	9.79	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			532.71000	0.53271	612,930	9.75	0.00	0	50
R2035	On	04/05/2023	Bond Future	10.42	Put			9,101.65000	9.10165	8,641,660	9.75	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			686.11000	0.68611	784,440	9.73	0.00	0	40
R2035	On	04/05/2023	Bond Future	11.22	Call			1,573.94000	1.57394	1,754,580	10.02	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			5,357.96000	5.35796	4,998,390	10.02	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call			5,053.92000	5.05392	5,409,060	11.35	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			2,108.11000	2.10811	1,923,040	11.35	0.00	0	40
R2035	On	04/05/2023	Bond Future	13.18	Call			7,715.73000	7.71573	8,139,590	12.22	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			8,146.04000	8.14604	7,704,160	9.73	0.00	0	
Total R2035 Option												0.00	0	14,85
Total For R2035												57,129,156.50	650	149,96
R2037	On	04/08/2022	Bond Future			11.49309	79.34993	11.58178	78.83223		11.99	0.00	0	140,00
R2037	On	03/11/2022	Bond Future			11.66755	80.53932	11.75953	80.01493		11.64	0.00	0	2,00
R2037	On	02/02/2023	Bond Future			11.82813	77.66593	11.92367	77.13342		11.79	0.00	0	
R2037	On	04/05/2023	Bond Future			11.97895	79.10784	12.07817	78.56612		11.32	0.00	0	
Total R2037 Future												0.00	0	142,07
R2037	On	04/08/2022	Bond Future	11.95	Put			455.61000	0.45561	330,780	12.80	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call			87.88000	0.08788	126,740	11.05	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			4,138.91000	4.13891	3,660,070	11.05	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			357.38000	0.35738	474,810	11.50	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.90	Call			83.20000	0.08320	120,350	11.04	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			2,561.94000	2.56194	2,161,670	11.50	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			748.08000	0.74808	945,710	11.85	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			1,696.26000	1.69626	1,376,190	11.85	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.90	Put			4,196.85000	4.19685	3,716,300	11.04	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.95	Call			2,551.71000	2.55171	2,944,580	12.80	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			0.20000	0.00020	0,360	10.54	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put			9,358.09000	9.35809	8,840,550	10.54	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			78.76000	0.07876	114,250	11.03	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			4,255.10000	4.25510	3,772,890	11.03	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,615.23000	3.61523	3,263,170	11.00	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			1,021.02000	1.02102	1,188,920	10.97	0.00	0	

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	03/11/2022	Bond Future	11.30	Put		3,694.16000	3.69416	3,337,670	10.97	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,041.01000	1.04101	1,211,130	10.99	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,654.54000	3.65454	3,300,270	10.99	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,061.24000	1.06124	1,233,570	11.00	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		876.87000	0.87687	1,005,660	10.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		5,956.84000	5.95684	5,553,120	10.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		847.93000	0.84793	973,620	10.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		6,049.91000	6.04991	5,643,090	10.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		862.32000	0.86232	989,550	10.96	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		6,003.26000	6.00326	5,597,980	10.96	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		5,792.56000	5.79256	5,420,070	10.67	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,463.91000	1.46391	1,634,600	10.67	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		5,751.70000	5.75170	5,380,670	10.67	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		1,427.97000	1.42797	1,595,740	10.66	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		5,833.62000	5.83362	5,459,670	10.66	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		1,445.87000	1.44587	1,615,100	10.67	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											0.00	0	144,32
R2040	On	04/08/2022	Bond Future			11.59584	80.97540	11.68955	80.39067	12.64	11,822,408.40	146	124,67
R2040	On	03/11/2022	Bond Future			11.76528	82.18914	11.86247	81.59677	12.27	0.00	0	4,46
R2040	On	02/02/2023	Bond Future			11.92141	79.09380	12.02236	78.49212	12.47	0.00	0	
R2040	On	04/05/2023	Bond Future			12.06772	80.56258	12.17253	79.95040	11.97	0.00	0	
Total R2040 Future											11,822,408.40	146	129,14
R2040	On	04/08/2022	Bond Future	9.70	Call		0.00000	0.00000	0,000	11.09	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		14,010.92000	14.01092	13,426,190	11.09	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		13.74000	0.01374	22,210	11.38	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.05	Call		119.94000	0.11994	173,510	11.85	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		4,248.48000	4.24848	3,717,320	11.85	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		3,607.56000	3.60756	4,098,570	14.05	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		6,544.72000	6.54472	5,968,460	11.38	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		107.93000	0.10793	157,090	11.82	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		305.01000	0.30501	211,290	14.05	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put		4,370.94000	4.37094	3,835,370	11.82	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		113.79000	0.11379	165,120	11.84	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,309.52000	4.30952	3,776,120	11.84	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,143.40000	1.14340	1,337,850	11.73	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,961.82000	3.96182	3,563,900	11.73	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		744.96000	0.74496	889,270	11.43	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put		4,925.43000	4.92543	4,477,370	11.43	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022	Bond Future	11.39	Call		1,100.62000	1.10062	1,290,120	11.70	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		4,047.25000	4.04725	3,644,380	11.70	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,121.97000	1.12197	1,313,950	11.71	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		4,004.46000	4.00446	3,604,070	11.71	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		4,901.14000	4.90114	5,339,700	13.61	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		1,071.05000	1.07105	917,240	13.61	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Call		208.32000	0.20832	262,440	10.92	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		7,777.52000	7.77752	7,239,270	10.92	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		274.69000	0.27469	342,410	10.98	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		7,149.22000	7.14922	6,624,570	10.98	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Call		1,348.60000	1.34860	1,565,540	11.86	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put		3,593.95000	3.59395	3,218,520	11.86	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,575.97000	6.57597	6,112,760	11.42	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		877.29000	0.87729	1,017,510	11.43	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,524.98000	6.52498	6,063,520	11.43	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,549.59000	7.54959	7,057,340	11.31	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		663.49000	0.66349	777,270	11.31	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.96	Put		7,378.94000	7.37894	6,891,040	11.31	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		847.39000	0.84739	984,120	11.41	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,627.41000	6.62741	6,162,460	11.41	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		862.16000	0.86216	1,000,630	11.42	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,411.36000	2.41136	2,168,880	12.88	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.18	Call		150.52000	0.15052	183,760	11.35	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		12,384.19000	12.38419	11,815,750	11.35	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		160.61000	0.16061	195,770	11.35	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.21	Put		12,172.01000	12.17201	11,605,490	11.35	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		631.59000	0.63159	741,020	11.31	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		3,750.70000	3.75070	4,104,790	12.84	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,478.01000	2.47801	2,230,420	12.84	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		3,856.90000	3.85690	4,216,100	12.88	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		6,137.03000	6.13703	5,722,660	11.37	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		1,731.60000	1.73160	1,937,720	11.41	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.48	Put		5,921.76000	5.92176	5,515,700	11.41	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		631.70000	0.63170	729,090	11.07	0.00	0	50
R2040	On	04/05/2023	Bond Future	10.92	Put		8,663.93000	8.66393	8,171,850	11.06	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,591.56000	1.59156	1,786,070	11.35	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,224.91000	6.22491	5,807,240	11.35	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		264.55000	0.26455	311,850	11.13	0.00	0	40
R2040	On	04/05/2023	Bond Future	11.42	Put		6,180.85000	6.18085	5,764,830	11.36	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		1,630.69000	1.63069	1,828,500	11.37	0.00	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
R2040	On	04/05/2023	Bond Future	13.45	Call		8,271.70000	8.27170	8,749,100	13.92	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,384.68000	1.38468	1,249,900	13.92	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.42	Call		1,611.05000	1.61105	1,807,210	11.36	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		13,406.95000	13.40695	12,842,070	11.13	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		9,771.34000	9.77134	9,256,550	11.07	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		821.10000	0.82110	941,200	11.06	0.00	0	40
R2040	On	04/05/2023	Bond Future	12.78	Call		5,672.85000	5.67285	6,080,960	13.01	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,269.87000	2.26987	2,065,800	13.01	0.00	0	40
Total R2040 Option											0.00	0	11,50
Total For R2040											11,822,408.40	146	140,72
R2044	On	04/08/2022	Bond Future			11.56135	78.09122	11.67525	77.36767	13.32	0.00	0	88,6
R2044	On	03/11/2022	Bond Future			11.72033	79.26181	11.83847	78.52846	12.94	0.00	0	
R2044	On	02/02/2023	Bond Future			11.86630	76.24137	11.98897	75.49630	13.16	0.00	0	
R2044	On	04/05/2023	Bond Future			12.00252	77.65721	12.12982	76.89895	12.65	0.00	0	
Total R2044 Future											0.00	0	88,61
R2044	On	04/08/2022	Bond Future	11.10	Put		3,939.37000	3.93937	3,306,120	12.58	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		149.56000	0.14956	233,100	12.54	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		4,060.42000	4.06042	3,420,410	12.54	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		157.25000	0.15725	244,130	12.56	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,999.69000	3.99969	3,363,020	12.56	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		165.25000	0.16525	255,550	12.58	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		4,009.37000	4.00937	3,522,600	12.34	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,183.73000	1.18373	1,433,430	12.36	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,966.29000	3.96629	3,482,640	12.36	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1,206.17000	1.20617	1,459,000	12.37	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,923.38000	3.92338	3,442,860	12.37	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		167.73000	0.16773	225,040	11.51	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		8,484.32000	8.48432	7,808,280	11.51	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		972.22000	0.97222	1,191,010	12.20	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		4,413.25000	4.41325	3,898,690	12.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1,161.37000	1.16137	1,407,950	12.34	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		6,282.25000	6.28225	5,729,650	12.10	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		963.44000	0.96344	1,151,330	12.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		6,384.34000	6.38434	5,827,160	12.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		979.86000	0.97986	1,170,030	12.09	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		6,333.16000	6.33316	5,778,260	12.09	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		996.46000	0.99646	1,188,930	12.10	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		1,689.11000	1.68911	1,941,740	11.99	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		6,152.76000	6.15276	5,647,130	11.99	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/05/2023	Bond Future	11.42	Call			1,709.78000	1.70978	1,964,510	12.00	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			6,108.39000	6.10839	5,604,860	12.00	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			1,730.60000	1.73060	1,987,430	12.01	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			6,064.26000	6.06426	5,562,830	12.01	0.00	0	
Total R2044 Option												0.00	0	3,20
Total For R2044												0.00	0	91,81
R2048	On	04/08/2022	Bond Future			11.51767	81.20692	11.62125	80.53349		13.05	21,113,799.20	260	201,08
R2048	On	03/11/2022	Bond Future			11.67562	77.99900	11.78316	77.31651		13.39	0.00	0	
R2048	On	02/02/2023	Bond Future			11.82068	79.33868	11.93241	78.64530		12.87	0.00	0	
R2048	On	04/05/2023	Bond Future			11.94771	76.37420	12.06360	75.66860		13.10	0.00	0	
Total R2048 Future												21,113,799.20	260	201,08
R2048	On	04/08/2022	Bond Future	10.99	Call			120.25000	0.12025	183,160	12.14	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			4,392.01000	4.39201	3,781,490	12.14	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			126.69000	0.12669	192,310	12.15	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put			4,327.54000	4.32754	3,719,730	12.15	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.40	Call			1.81000	0.00181	3,440	11.49	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			8,656.20000	8.65620	7,984,400	11.49	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			73.15000	0.07315	115,020	12.02	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			4,987.95000	4.98795	4,356,390	12.02	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			114.07000	0.11407	174,340	12.12	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			4,456.84000	4.45684	3,843,680	12.12	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Put			9,438.62000	9.43862	8,765,920	11.48	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	11.45	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			14,408.02000	14.40802	13,734,590	11.45	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			0.30000	0.00030	0,600	11.48	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			10,234.04000	10.23404	9,560,910	11.48	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			0.76000	0.00076	1,490	11.48	0.00	0	1,20
R2048	On	03/11/2022	Bond Future	11.31	Call			1,109.24000	1.10924	1,328,230	12.64	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			4,195.34000	4.19534	3,731,840	12.64	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			1,131.28000	1.13128	1,353,190	12.65	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			4,149.88000	4.14988	3,689,300	12.65	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			1,087.46000	1.08746	1,303,530	12.62	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			4,241.16000	4.24116	3,774,740	12.62	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			6,645.40000	6.64540	6,123,510	11.99	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			1,001.21000	1.00121	1,174,810	12.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			6,592.34000	6.59234	6,072,560	12.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			967.71000	0.96771	1,137,100	11.98	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			6,698.76000	6.69876	6,174,770	11.98	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			984.37000	0.98437	1,155,860	11.99	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/05/2023	Bond Future	11.33	Call		1,672.92000	1.67292	1,902,990	12.35	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,347.86000	6.34786	5,872,330	12.35	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		1,693.76000	1.69376	1,925,790	12.36	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,301.52000	6.30152	5,827,950	12.36	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		1,714.75000	1.71475	1,948,750	12.37	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		6,255.42000	6.25542	5,783,820	12.37	0.00	0	
Total R2048 Option											0.00	0	5,88
Total For R2048											21,113,799.20	260	206,90
R209	On	04/08/2022	Bond Future			11.32598	67.39335	11.41937	66.92165	12.07	0.00	0	23,28
R209	On	03/11/2022	Bond Future			11.49129	65.25770	11.58799	64.77982	12.29	0.00	0	4,52
R209	On	02/02/2023	Bond Future			11.63934	66.37919	11.73951	65.89376	11.83	0.00	0	
R209	On	04/05/2023	Bond Future			11.77567	64.45901	11.87945	63.96519	11.92	0.00	0	
Total R209 Future											0.00	0	27,81
R209	On	04/08/2022	Bond Future	10.59	Put		4,394.86000	4.39486	3,939,620	11.04	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		26.22000	0.02622	40,970	11.02	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,501.55000	4.50155	4,044,600	11.02	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		27.99000	0.02799	43,580	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,448.13000	4.44813	3,992,020	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		29.84000	0.02984	46,300	11.04	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		2,097.31000	2.09731	1,849,850	12.29	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		194.57000	0.19457	244,590	10.94	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		5,874.14000	5.87414	5,446,280	10.94	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		677.42000	0.67742	805,960	11.51	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,624.90000	3.62490	3,277,500	11.53	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		2.72000	0.00272	3,850	10.92	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		13,109.43000	13.10943	12,632,680	10.92	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		7.62000	0.00762	10,540	10.92	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,550.20000	3.55020	3,206,690	11.56	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		1,662.68000	1.66268	1,893,100	12.29	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		721.98000	0.72198	856,350	11.56	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		11,544.82000	11.54482	11,069,860	10.92	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		45.74000	0.04574	60,270	10.93	0.00	0	3,50
R209	On	03/11/2022	Bond Future	10.00	Put		8,572.67000	8.57267	8,109,320	10.93	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Put		3,662.64000	3.66264	3,313,300	11.51	0.00	0	7,00
R209	On	03/11/2022	Bond Future	11.01	Call		692.07000	0.69207	822,550	11.53	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		3,112.72000	3.11272	3,434,210	13.15	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		1,131.86000	1.13186	975,470	13.15	0.00	0	3,50
R209	On	03/11/2022	Bond Future	11.02	Call		706.92000	0.70692	839,350	11.54	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,587.42000	3.58742	3,241,970	11.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/02/2023	Bond Future	10.80	Put		5,432.44000	5.43244	5,054,830	11.00	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		644.29000	0.64429	749,360	10.98	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		5,516.19000	5.51619	5,135,830	10.98	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		655.75000	0.65575	762,190	10.99	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		5,474.22000	5.47422	5,095,230	10.99	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		667.33000	0.66733	775,150	11.00	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,231.58000	1.23158	1,385,680	11.27	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,025.09000	5.02509	4,685,370	11.27	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		1,200.86000	1.20086	1,352,280	11.25	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,097.16000	5.09716	4,754,760	11.25	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,216.06000	1.21606	1,368,810	11.26	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,060.93000	5.06093	4,719,860	11.26	0.00	0	
Total R209 Option											0.00	0	26,00
Total For R209											0.00	0	53,81
R210	On	04/08/2022	Bond Future			223.61347	223.61347	224.64674	224.64674		9,615,379.21	43	1,00
R210	On	03/11/2022	Bond Future			224.04185	224.04185	225.09373	225.09373		0.00	0	
R210	On	02/02/2023	Bond Future			227.93872	227.93872	229.01111	229.01111		0.00	0	
R210	On	04/05/2023	Bond Future			229.13908	229.13908	230.23538	230.23538		0.00	0	
Total R210 Future											9,615,379.21	43	1,00
Total For R210											9,615,379.21	43	1,00
R213	On	04/08/2022	Bond Future			10.81391	82.14449	10.94864	81.51202	9.07	3,778,646.54	46	30,13
R213	On	03/11/2022	Bond Future			11.01076	79.83541	11.15133	79.19448	9.18	0.00	0	
R213	On	02/02/2023	Bond Future			11.19134	81.20606	11.33830	80.55497	8.81	0.00	0	
R213	On	04/05/2023	Bond Future			11.35086	79.16202	11.50445	78.49950	8.86	0.00	0	
Total R213 Future											3,778,646.54	46	30,13
R213	On	04/08/2022	Bond Future	9.88	Call		0.06000	0.00006	0,290	5.59	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		5,201.87000	5.20187	4,569,630	5.59	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		0.08000	0.00008	0,370	5.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		5,151.19000	5.15119	4,519,010	5.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		0.10000	0.00010	0,460	5.68	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		5,100.56000	5.10056	4,468,450	5.68	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		162.31000	0.16231	226,320	8.47	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		5,715.60000	5.71560	5,138,680	8.47	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		278.24000	0.27824	376,060	8.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		4,799.55000	4.79955	4,256,440	8.56	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		423.02000	0.42302	557,280	8.65	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call		17.17000	0.01717	26,100	8.82	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		9,919.31000	9.91931	9,287,310	8.82	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		20.46000	0.02046	30,920	8.79	0.00	0	47

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	9.19	Put		9.60633000	9.60633	8,975,860	8.79	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		116.28000	0.11628	164,540	8.53	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		3,957.26000	3.95726	3,457,260	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		4,034.04000	4.03404	3,529,570	8.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		442.00000	0.44200	580,680	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,995.56000	3.99556	3,493,310	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		451.71000	0.45171	592,640	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		6,366.72000	6.36672	5,774,050	8.53	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.37	Put		4,072.70000	4.07270	3,566,030	8.65	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call		432.44000	0.43244	568,900	8.65	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		458.78000	0.45878	579,360	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		5,546.09000	5.54609	5,015,580	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		563.38000	0.56338	704,070	8.21	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		5,079.70000	5.07970	4,569,300	8.21	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.01	Call		324.31000	0.32431	415,270	8.24	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		6,471.62000	6.47162	5,911,490	8.24	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		445.00000	0.44500	562,650	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		5,627.97000	5.62797	5,094,530	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		451.93000	0.45193	571,040	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		5,587.05000	5.58705	5,055,070	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		644.07000	0.64407	799,230	8.24	0.00	0	9;
R213	On	02/02/2023	Bond Future	10.43	Put		4,782.51000	4.78251	4,286,580	8.24	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		4,661.39000	4.66139	5,152,110	9.84	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		980.66000	0.98066	820,290	9.84	0.00	0	9;
R213	On	02/02/2023	Bond Future	9.16	Call		68.84000	0.06884	93,060	8.48	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		10,477.31000	10.47731	9,850,440	8.48	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,524.02000	4.52402	4,074,500	8.46	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,167.77000	1.16777	1,382,540	8.46	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		4,492.78000	4.49278	4,045,030	8.46	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,140.03000	1.14003	1,351,290	8.45	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		4,555.64000	4.55564	4,104,380	8.45	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,153.72000	1.15372	1,366,720	8.46	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											3,778,646.54	46	35,41
R214	On	04/08/2022	Bond Future			11.55805	64.54678	11.66660	63.98467	13.13	0.00	0	68,50
R214	On	03/11/2022	Bond Future			11.71718	62.22698	11.82960	61.65730	13.45	0.00	0	8
R214	On	02/02/2023	Bond Future			11.86329	63.29566	11.97983	62.71682	12.96	0.00	0	
R214	On	04/05/2023	Bond Future			11.99158	61.17395	12.11222	60.58488	13.13	0.00	0	
Total R214 Future											0.00	0	68,58

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/08/2022	Bond Future	10.97	Call		71.13000	0.07113	112,650	12.19	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,824.83000	3.82483	3,304,240	12.19	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		75.15000	0.07515	118,570	12.20	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,772.44000	3.77244	3,253,750	12.20	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		79.32000	0.07932	124,690	12.22	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,720.26000	3.72026	3,203,520	12.22	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		892.57000	0.89257	1,075,940	12.77	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		3,383.07000	3.38307	2,996,760	12.77	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		910.04000	0.91004	1,095,820	12.78	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,346.97000	3.34697	2,963,070	12.78	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		875.17000	0.87517	1,056,140	12.75	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,419.30000	3.41930	3,030,590	12.75	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		5,472.74000	5.47274	5,028,530	11.83	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		721.93000	0.72193	858,280	11.84	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		5,429.75000	5.42975	4,987,260	11.84	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		734.61000	0.73461	872,690	11.85	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		5,386.97000	5.38697	4,946,210	11.85	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		709.40000	0.70940	844,030	11.83	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,326.57000	1.32657	1,517,210	12.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		5,154.53000	5.15453	4,756,100	12.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,342.96000	1.34296	1,535,220	12.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		5,117.53000	5.11753	4,720,720	12.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,359.47000	1.35947	1,553,350	12.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		5,080.72000	5.08072	4,685,530	12.42	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	68,58
Total for Bond											502,559,349.38	5,027	1,430,62
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R197 On 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/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	
GOVI On 04/08/2022 GOVI			805.02500	805.02500	799.77300	799.77300				0.00	0	1,1
GOVI On 03/11/2022 GOVI			817.19700	817.19700	811.87600	811.87600				0.00	0	
GOVI On 02/02/2023 GOVI			831.20700	831.20700	825.80200	825.80200				0.00	0	
GOVI On 04/05/2023 GOVI			846.55900	846.55900	841.06000	841.06000				0.00	0	
Total GOVI Future										0.00	0	1,1
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			195,070.00000	19.50700	142,550,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			194,870.00000	19.48700	142,350,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			194,970.00000	19.49700	142,450,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			85,340.00000	8.53400	32,130,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/11/2022	GOVI	820.42	Put		85,440.00000	8.54400	32,230,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		85,540.00000	8.55400	32,330,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		250,180.00000	25.01800	196,130,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		250,280.00000	25.02800	196,230,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		250,380.00000	25.03800	196,330,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		118,200.00000	11.82000	63,210,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		118,000.00000	11.80000	63,010,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		118,100.00000	11.81000	63,110,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	1,1
Total for GOVI											0.00	0	1,1
AL37	On	04/08/2022	Index Future			816.89100	816.89100	814.24000	814.24000		0.00	0	
AL37	On	03/11/2022	Index Future			829.24200	829.24200	826.56200	826.56200		0.00	0	
AL37	On	02/02/2023	Index Future			843.45900	843.45900	840.74000	840.74000		0.00	0	
AL37	On	04/05/2023	Index Future			859.03700	859.03700	856.27400	856.27400		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/08/2022	Index Future			917.95600	917.95600	911.27000	911.27000		0.00	0	
AL7T	On	03/11/2022	Index Future			931.83600	931.83600	925.06000	925.06000		0.00	0	
AL7T	On	02/02/2023	Index Future			947.81100	947.81100	940.92800	940.92800		0.00	0	
AL7T	On	04/05/2023	Index Future			965.31600	965.31600	958.31300	958.31300		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/08/2022	Index Future			816.28400	816.28400	810.99800	810.99800		0.00	0	13
ALBI	On	03/11/2022	Index Future			828.62600	828.62600	823.27100	823.27100		0.00	0	
ALBI	On	02/02/2023	Index Future			842.83200	842.83200	837.39300	837.39300		0.00	0	
ALBI	On	04/05/2023	Index Future			858.39800	858.39800	852.86500	852.86500		0.00	0	
Total ALBI Future											0.00	0	13
Total For ALBI											0.00	0	13
IGOV	On	04/08/2022	Index Future			319.85700	319.85700	321.55300	321.55300		47,978,550.00	15	74

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/11/2022			324.77200	324.77200	326.49800	326.49800			0.00	0	
IGOV	On	02/02/2023			330.41700	330.41700	332.17700	332.17700			0.00	0	
IGOV	On	04/05/2023			336.59600	336.59600	338.39100	338.39100			0.00	0	
Total IGOV Future											47,978,550.00	15	76
Total For IGOV											47,978,550.00	15	76
Total for Index											47,978,550.00	15	85
JIBAR	f	On	20/07/2022		5.08500	94.91500	5.07500	94.92500			0.00	0	
JIBAR	f	On	17/08/2022		5.64000	94.36000	5.67000	94.33000			0.00	0	
JIBAR	f	On	21/09/2022		5.78500	94.21500	5.82500	94.17500			0.00	0	
JIBAR	f	On	19/10/2022		6.33000	93.67000	6.37000	93.63000			0.00	0	
JIBAR	f	On	16/11/2022		6.43000	93.57000	6.48000	93.52000			0.00	0	
JIBAR	f	On	21/12/2022		6.95500	93.04500	7.00500	92.99500			0.00	0	
JIBAR	f	On	15/03/2023		7.49000	92.51000	7.54000	92.46000			0.00	0	
JIBAR	f	On	21/06/2023		7.93500	92.06500	8.00500	91.99500			0.00	0	
JIBAR	f	On	20/09/2023		8.13500	91.86500	8.24000	91.76000			0.00	0	
JIBAR	f	On	20/12/2023		8.19000	91.81000	8.28000	91.72000			0.00	0	
JIBAR	f	On	20/03/2024		8.38000	91.62000	8.50500	91.49500			0.00	0	
JIBAR	f	On	19/06/2024		8.46500	91.53500	8.57500	91.42500			0.00	0	
Total Jibar Future											0.00	0	31
Total For JIBAR FUTURE											0.00	0	31
Total for Jibar											0.00	0	31
Total for Derivatives :											550,537,899.38	5,042	1,432,95
ABCPI	On	07/12/2023			2.17800	322.92254	2.17800	322.84209			0.00	0	
Total ABCPI3 SPOT											0.00	0	
Total For ABCPI3											0.00	0	
ABF001	On	13/09/2026					0.00000	100.37379			0.00	0	
Total ABF001 SPOT											0.00	0	
Total For ABF001											0.00	0	
ABF003	On	18/07/2024					0.00000	101.86768			0.00	0	
Total ABF003 SPOT											0.00	0	
Total For ABF003											0.00	0	
ABF004	On	30/06/2026			9.65000	100.15462	9.65000	100.12883			0.00	0	
Total ABF004 SPOT											0.00	0	
Total For ABF004											0.00	0	
ABF005	On	30/06/2031			12.09500	85.30209	12.09500	85.27473			0.00	0	
Total ABF005 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 ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.64801				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.32858				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.19484				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.09070				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.12956				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.01835				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.17915				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.51903				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.24254				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.19590				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN30 On 29/08/2028 Spot Bond					0.00000	101.51966				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	101.01231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.15655				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.17477				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.76427				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.08360				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.40278				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.47695				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.30164				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.93389				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.85709				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.85363				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.85120				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.18580				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.75850				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.67001				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.09564				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.66156				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.06439				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.86237				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.73037				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.75479				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.77521				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.12208				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.12697				0.00	0	
Total ABGN02 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 ABGN02									0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.12956			0.00	0	
Total ABGN03 SPOT									0.00	0	
Total For ABGN03									0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.38223			0.00	50,000,000	55,300,000
Total ABJ01 SPOT									0.00	50,000,000	55,300,000
Total For ABJ01									0.00	50,000,000	55,300,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.81920			0.00	300,000,000	150,000,000
Total ABJ02 SPOT									0.00	300,000,000	150,000,000
Total For ABJ02									0.00	300,000,000	150,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.68161			0.00	0	
Total ABJ03 SPOT									0.00	0	
Total For ABJ03									0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.08291			0.00	0	
Total ABJ04 SPOT									0.00	0	
Total For ABJ04									0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.04095			0.00	0	
Total ABJ05 SPOT									0.00	0	
Total For ABJ05									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.81000	6.81000	6.81000	153.74862		4,978,110,000,000.00		731,000,000	365,500,000
Total ABKI04 SPOT								4,978,110,000,000.00		731,000,000	365,500,000
Total For ABKI04								4,978,110,000,000.00		731,000,000	365,500,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	42.38725	100.00000	42.28592		0.00		0	
Total ABKI04/I2025 SPOT								0.00		0	
Total For ABKI04/I2025								0.00		0	
ABN61 On 31/01/2025 Spot Bond			2.56000	2.56000	2.56000	162.13403		0.00		0	
Total ABN61 SPOT								0.00		0	
Total For ABN61								0.00		0	
ABN62 On 31/03/2028 Spot Bond			3.54000	3.54000	3.54000	214.60733		0.00		0	
Total ABN62 SPOT								0.00		0	
Total For ABN62								0.00		0	
ABN63 On 07/12/2033 Spot Bond			4.50000	4.50000	4.50000	236.71022		0.00		0	
Total ABN63 SPOT								0.00		0	
Total For ABN63								0.00		0	
ABN67 On 28/02/2023 Spot Bond			8.11500	8.11500	8.11500	102.42976		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.84500	8.84500	8.84500	106.38761				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.64500	102.49408	6.64500	102.47585				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.53500	106.87787	8.53500	106.85360				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.25500	107.31253	9.25500	107.28615				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.08500	105.87980	7.08500	105.85977				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.30000	101.07437	9.30000	101.04940		6,882,000,000,000.00		740,000,000	370,000,000	
Total ABS7 SPOT								6,882,000,000,000.00		740,000,000	370,000,000	
Total For ABS7								6,882,000,000,000.00		740,000,000	370,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.45821	100.00000	14.42638				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.28800	326.88479	1.28800	326.81124				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.72000	11.72000	11.72000	98.47185				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.29977				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.29171				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL185 On 20/09/2022 Spot Bond					0.00000	100.21345				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.29124				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.29124				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.29815				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.29815				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	182.53747				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	185.15504				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.27831				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.83994				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.80429				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.02327				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.76562				0.00	0	
Total AGL01 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 AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.94410				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.87091				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.36509				0.00	156,000,000	111,800,00
Total AGT01 SPOT										0.00	156,000,000	111,800,00
Total For AGT01										0.00	156,000,000	111,800,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.38898				0.00	8,000,000	36,900,00
Total AGT02 SPOT										0.00	8,000,000	36,900,00
Total For AGT02										0.00	8,000,000	36,900,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.09289				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.92550				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.22629				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	101.26821				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			9.14500	98.91855	9.14500	98.89412				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	101.33132				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.54162				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.80437				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.11580				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.76678				0.00	112,000,000	1,628,000,000
Total AHF5A2 SPOT										0.00	112,000,000	1,628,000,000
Total For AHF5A2										0.00	112,000,000	1,628,000,000
AHF5A On 21/08/2023 Spot Bond			8.65000	104.93342	8.65000	104.90888				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.72587				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.80184				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.84856				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.59493				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.77010				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.15396				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.80174				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.84844				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6D On 21/08/2024 Spot Bond					0.00000	101.17466				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.89072				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.97224				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.82509				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.80758				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.87178				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.84961				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.72484				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.20954				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.80500	104.32844	8.80500	104.30388				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			9.25200	100.93469	9.25200	100.90989				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.94000	86.72796	12.94000	86.69841				0.00	0	
Total AIR05 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 AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.57000	193.25998	5.57000	193.19428				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.86667				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.15270				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.23274				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.40143				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.28939				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.88648				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.15702				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.85000	251.22504	4.85000	251.14445				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.35000	219.12429	5.35000	219.05108				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.41000	205.16263	4.41000	205.09923				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.83000	118.94529	4.83000	118.90702				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20(On 24/08/2025 Spot Bond					0.00000	104.51048				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21(On 29/08/2022 Spot Bond					0.00000	100.66164				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26(On 20/06/2023 Spot Bond					0.00000	100.31844				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27(On 20/06/2023 Spot Bond					0.00000	100.25706				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27(On 15/08/2023 Spot Bond					0.00000	100.83664				0.00	292,000,000	73,000,00
Total ASN278 SPOT										0.00	292,000,000	73,000,00
Total For ASN278										0.00	292,000,000	73,000,00
ASN27(On 20/08/2048 Spot Bond					0.00000	100.87290				0.00	160,000,000	40,000,00
Total ASN279 SPOT										0.00	160,000,000	40,000,00
Total For ASN279										0.00	160,000,000	40,000,00
ASN28(On 21/08/2023 Spot Bond					0.00000	100.79950				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.41748				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.15089				0.00	88,000,000	22,000,00
Total ASN291 SPOT										0.00	88,000,000	22,000,00
Total For ASN291										0.00	88,000,000	22,000,00
ASN30(On 20/12/2023 Spot Bond					0.00000	100.27588				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.00344				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN318 On 31/03/2029 Spot Bond			4.29000	4.29000	4.29000	112.74422				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.03500	5.03500	5.03500	103.98156				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.42097				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.47307				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	100.97550				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond					0.00000	99.72946				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN337 On 31/01/2038 Spot Bond			4.94000	117.35847	4.94000	117.32037				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.27987				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.25761				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.43666				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.26976				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	100.26976				0.00	0	
Total ASN358 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 ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.66839				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.51082				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.44104				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.93304				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.28313				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.36158				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.36158				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.61322				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.64102				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.79537				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.32166				0.00	292,000,000	73,000,000
Total ASN399 SPOT										0.00	292,000,000	73,000,000
Total For ASN399										0.00	292,000,000	73,000,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.26566				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.30609				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.51424				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.68589				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.21762				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.22341				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.30356				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.76412				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.62051				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.20536				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.21589				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	104.00939				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.73236				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.99948				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.15941				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.97781				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.44475				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	105.99962				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.63899				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.92531				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.34068				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.34068				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.27468				0.00	0	
Total ASN507 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 ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			10.54000	94.99123	10.54000	94.96458				46,376,000,000.00	4,400,000	7,800,00
Total ASN508 SPOT										46,376,000,000.00	4,400,000	7,800,00
Total For ASN508										46,376,000,000.00	4,400,000	7,800,00
ASN508 On 21/12/2026 Spot Bond			9.72000	94.86097	9.72000	94.83637				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			10.27000	93.63619	10.27000	93.61058				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.27000	93.63619	10.27000	93.61058				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	103.90239	9.10000	103.87665				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	104.74408	11.05000	104.71297				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	104.72269	11.00000	104.69172				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	104.50877	10.50000	104.47923				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	104.50877	10.50000	104.47923				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.01965				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	101.04933				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.90324				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.60000	104.55156	10.60000	104.52174				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.47000	101.24916	10.47000	104.46648				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	104.53017	10.55000	104.50049				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.75018				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	101.27525				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.54016				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.15959				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.25765				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.50284				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.57724				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	100.73812				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN59 On 31/01/2023 Spot Bond			9.22000	103.96082	9.22000	103.93494				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	99.89832				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	99.81846				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	101.13105				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	101.20945				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.79947				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.06268				0.00	0	400,000,00
Total ASN607 SPOT										0.00	0	400,000,00
Total For ASN607										0.00	0	400,000,00
ASN61 On 31/01/2030 Spot Bond					0.00000	101.26390				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond					0.00000	100.08433				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	101.16397				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.26372				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	100.91682				0.00	0	
Total ASN617 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 ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.18496				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.25127				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.80959				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.01863				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.30212				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.32842				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.60856				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.28246				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.44898				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	99.94733				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.04297				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.74635				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	100.85624				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	100.01907				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.11945				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	100.31594				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	100.32802				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN682 On 31/08/2026 Spot Bond					0.00000	100.81182				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN683 On 22/06/2026 Spot Bond					0.00000	100.39867				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684 On 31/03/2032 Spot Bond					0.00000	100.10949				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685 On 31/01/2030 Spot Bond					0.00000	101.10887				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692 On 31/07/2026 Spot Bond					0.00000	101.20070				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693 On 31/01/2030 Spot Bond					0.00000	101.45241				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	101.18745				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.28772				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.28974				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.26166				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.00009				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.21921				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.91986				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.04431				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.48486				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.01011				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.01742				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.42223				0.00	0	
Total ASN721 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 ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	99.80852				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.56930				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.16120				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.74366				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.04413				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.27764				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.28167				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.13394				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.10080				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.32326				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.30661				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.97384	9.97384	9.97384	102.25099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79 On 15/03/2025 Spot Bond					0.00000	100.48502				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	104.15376				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80 On 31/07/2027 Spot Bond					0.00000	101.24677				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80 On 31/01/2027 Spot Bond					0.00000	101.09224				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80 On 31/01/2030 Spot Bond					0.00000	101.09398				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80 On 15/03/2023 Spot Bond					0.00000	100.40600				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80 On 21/12/2026 Spot Bond					0.00000	100.23352				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN81 On 06/04/2025 Spot Bond					0.00000	99.97898				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN81 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN82 On 02/04/2026 Spot Bond					0.00000	100.01825				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82: On 08/04/2025 Spot Bond					0.00000	99.95055				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.94722				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	102.32648				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.94763				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.80268				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.79786				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.80829				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.83374				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.83374				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.50591				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.34191				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.26307				0.00	0	
Total ASN838 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 ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.25283				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.25283				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	101.31306				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	102.83157				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.01416				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.02368				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.05225				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.30568				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.29654				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.27773				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.28595				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.82916				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.72957				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.61414				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	101.15827				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	100.88414				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.47702				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.47702				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.40315				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.38448				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.38448				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.42878				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87(On 15/09/2022 Spot Bond					0.00000	100.32740				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	100.24678				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87(On 27/09/2022 Spot Bond					0.00000	100.13108				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87(On 20/06/2027 Spot Bond					0.00000	100.12017				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88(On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,00
Total ASN880 SPOT										0.00	0	10,000,000,00
Total For ASN880										0.00	0	10,000,000,00
ASN88(On 02/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total ASN881 SPOT										0.00	0	5,000,000,00
Total For ASN881										0.00	0	5,000,000,00
BAW22 On 07/12/2022 Spot Bond					0.00000	101.05562				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.77825				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.01774				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.43000	99.87257	7.43000	99.85266				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.90765				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.49529				0.00	0	
Total BAW36 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 BAW36										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.06116				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			10.00500	10.00500	10.00500	100.96727				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			12.33000	12.33000	12.33000	102.71063				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	98.53679				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA7 On 30/09/2022 Spot Bond					0.00000	99.83968				0.00	371,733,600	410,737,900
Total BAYA77 SPOT										0.00	371,733,600	410,737,900
Total For BAYA77										0.00	371,733,600	410,737,900
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.16986				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.66283				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	99.77476				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	100.06812				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	100.30555				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.18202				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.06023				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.06704				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.11041				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.22342				0.00	0	150,000,00
Total BAYA87 SPOT										0.00	0	150,000,00
Total For BAYA87										0.00	0	150,000,00
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.08616				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.06098				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.22260				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.05796				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.06086				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.05750				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.12053				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.12386				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	100.12864				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.13552				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.13466				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.08388				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.35716				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.08761				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.08474				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.21020				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.36640				0.00	540,000,000	270,000,000
Total BAYB20 SPOT										0.00	540,000,000	270,000,000

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 BAYB20										0.00	540,000,000	270,000,000
BAYB2 On 30/09/2024 Spot Bond					0.00000	100.08427				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	100.15041				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	100.15109				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD030 On 18/04/2028 Spot Bond			9.27500	9.27500	9.27500	96.62422				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.16421				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.82155				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.50922				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.84343				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.39144				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.90818				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.22933				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.69469				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.59316				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			8.79500	104.42050	8.79500	104.39569				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.72820				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.62815				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.49129				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.42637				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.36852				0.00	150,000,000	75,000,000
Total BGT01 SPOT										0.00	150,000,000	75,000,000
Total For BGT01										0.00	150,000,000	75,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	101.21250				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.54500	103.94591	7.54500	103.92499				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.70707				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.96645				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	101.28590				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.17074				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.17638				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.27787				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.85916				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.56100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	85.55700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.14800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	42.46700				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP1 On 05/07/2022 Spot Bond					0.00000	101.34007				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BNPP2 On 16/08/2022 Spot Bond					0.00000	100.67872				0.00	0	
Total BNPP20 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 BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.33555				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 29/08/2022 Spot Bond					0.00000	100.32938				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.04330				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.80720				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.49825				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.95680				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.79387				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	101.07498				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.06125				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.96038				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.99474				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.69839				0.00	0	850,000.00

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 BPPF31 SPOT										0.00	0	850,000,00
Total For BPPF31										0.00	0	850,000,00
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.95273				0.00	360,000,000	180,000,00
Total BPPF32 SPOT										0.00	360,000,000	180,000,00
Total For BPPF32										0.00	360,000,000	180,000,00
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.88305				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.11474				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.15775				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.81315				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.99077				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.77000	103.88012	8.77000	103.85576				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.02000	105.26093	9.02000	105.23555				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.62000	106.97439	9.62000	106.94708				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.04000	11.04000	11.04000	102.90696				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR42 On 03/08/2023 Spot Bond					0.00000	101.49249				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.85911				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.91242				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.65335				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.74995				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.12124				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.57570	4.77000	104.34200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.22800				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.21239				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.56000	106.16780	8.56000	106.14362				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.41870	8.70700	109.31300				0.00	0	
Total CLN365 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.34240				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.28373				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.66465				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.40896	10.98000	102.37923				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	106.38900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	114.71784	6.50000	107.45100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	102.78900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.27586				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.87065				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.86385				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.26000	151.81376	5.26000	151.76317				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN455 On 31/01/2025 Spot Bond			5.70000	150.20268	5.70000	150.15084				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.92615				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN488 On 28/07/2022 Spot Bond			7.80500	104.08534	7.80500	104.06319				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.77715				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.20500	106.99965	8.20500	106.97627				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.15953				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	99.88527				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.87950				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.45631				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.40530				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.38750				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN51(On 11/10/2022 Spot Bond					0.00000	99.98041				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.06832				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51(On 15/09/2022 Spot Bond			9.96000	102.98475	9.96000	102.95719				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51(On 30/10/2022 Spot Bond			10.01000	101.76751	10.01000	101.74047				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51(On 25/11/2022 Spot Bond					0.00000	100.82599				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN52(On 12/03/2023 Spot Bond					0.00000	100.40445				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	100.71146				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	102.91390	9.20000	102.88839				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2023 Spot Bond					0.00000	101.62874				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52(On 26/04/2023 Spot Bond					0.00000	101.41118				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52(On 21/02/2024 Spot Bond					0.00000	101.68600				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52(On 25/11/2022 Spot Bond					0.00000	100.90261				0.00	0	
Total CLN528 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 CLN528										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.40445				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.29619				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	101.39464				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			10.50000	104.44244	10.50000	104.41292				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.75109				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.20730				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.57354				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	144.76300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.97040				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.97000	103.87941	9.97000	103.85149				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			10.02000	102.79538	10.02000	102.76807				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.11000	101.63149	10.11000	101.60425				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	303.51288				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.89232				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.90082				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.80096				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.73131				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	122.67800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.95714				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	101.35018	10.19000	101.38134				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			9.97000	102.02282	9.97000	101.99584				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN564 On 08/02/2024 Spot Bond					0.00000	101.27474				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.88578				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.41262				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.54494				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.90476				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.20000	100.85427	10.20000	100.82700				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.94491				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.90925				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.36960				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.32029				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.34181				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.01903				0.00	0	
Total CLN579 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.94433				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.38760				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	101.35780				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	100.64676				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.85041				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	100.46447				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.27464				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	102.43282				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.13619				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.68000	154.16860	3.68000	124.25506				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.98189				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2024 Spot Bond					0.00000	100.28189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.78958				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.02745				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.01808				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.42925				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.27464				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.27464				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.00600				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.61028				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.94842				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.85687				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.54738				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN607 On 17/01/2024 Spot Bond					0.00000	101.38416				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.79581				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.68154	9.32000	101.65624				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	101.16956				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.51383				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.77253				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.90788				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.03183				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	97.70500				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.05208				0.00	0	
Total CLN617 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 CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.48956				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.68963				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.09016				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.14847				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	96.51400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.22667				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.76500	104.67505	7.76500	104.65302				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.89835				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	101.23547				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.98500	61.39026	12.98500	81.47759				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.82777				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.67000	100.53396	10.67000	100.50511				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.89452				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.78198				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	99.86434				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.95958				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.58691				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.76664				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.89070				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.14060				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.96723				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.23268				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.77014				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 18/12/2024 Spot Bond					0.00000	100.27013				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.37893				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.27053				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.02366				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.64007				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.89070				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.72454				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.89070				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	100.79800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.32635				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	102.30923				0.00	0	
Total CLN657 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 CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.79579				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.18900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.99700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	112.76300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	138.34000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.88479				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.02124				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.05899				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.84288				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.69325				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.75480				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.97998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.26248	155.54520	4.26248	126.36870				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.26248	155.54520	4.26248	126.36952				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.99910				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.05007				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.25618				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.82520				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.08194				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.47970				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.24650				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.25255				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.12872				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN687 On 21/12/2026 Spot Bond					0.00000	100.29387				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.29365				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.26184				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.25753				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.26201				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.09271				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.53487				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	86.01429				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	106.06514				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.58948				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.82257				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.68527				0.00	0	
Total CLN702 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 CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.27579				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.10047				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.07555				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.39252				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.25640				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.47438				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.71796				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.32942				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.79056				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.25791				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.25791				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.25791				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.51085				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.35974				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.50573				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.82884				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.55884				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.54070				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.23945				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.23945				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.23945				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.24322				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.24322				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN729 On 21/06/2025 Spot Bond					0.00000	100.24322				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.04603				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.08718				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.72764				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.36570				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.71493				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.75939				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.31432				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	106.08200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.39327				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.87794				0.00	0	
Total CLN741 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 CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.04820				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.97961				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.54200				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.46778				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.77454				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.26195				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.22959				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	100.38954				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.06670				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	103.15624				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.45392				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.43435				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.42257				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	102.07224				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	100.97833				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.15961				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	95.09165				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.15624				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.24348				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	103.41918				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	95.58744				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.34779				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.43128				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.73530				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.27521				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.66500	6.66500	6.66500	120.76659				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.69637				0.00	0	
Total CLN776 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 CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.82883				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.06648				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.07507				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.97519				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.23813				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.11799				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.13687				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.04069				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.23163				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.04069				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	103.95322				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.81690				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.23829				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.50000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.23829				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	96.01338				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.23829				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.23829				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.04076				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.23829				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.23843				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.24658				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN80(On 31/01/2026 Spot Bond					0.00000	101.24658				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	100.74839				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	88.83313				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	101.08022				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN80 On 20/04/2023 Spot Bond					0.00000	101.37862				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	101.25529				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN80 On 28/02/2027 Spot Bond					0.00000	100.75326				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	101.13516				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN80 On 21/12/2027 Spot Bond					0.00000	100.24108				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.27500	96.64817	9.27500	96.62422				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.24284				0.00	0	
Total CLN810 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 CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.46383				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	100.10181				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.02414				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	100.02414				0.00	500,000,000	700,000,000
Total CLN814 SPOT										0.00	500,000,000	700,000,000
Total For CLN814										0.00	500,000,000	700,000,000
CLN815 On 31/01/2025 Spot Bond					0.00000	101.23829				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.23852				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.25529				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.06651				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.37728				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.20420				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.04075				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.99189				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.99189				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.99156				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.88619				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.76863				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.75698				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.14205				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.52956				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.56455				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	101.17541				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN834 On 31/08/2025 Spot Bond					0.00000	100.47127				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	100.47142				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	100.47143				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.47134				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.42884				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.27490				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.02946				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	100.49361				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	100.40681				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.20885				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.14682				0.00	0	
Total CLN845 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 CLN845									0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.13194			0.00	0	
Total CLN846 SPOT									0.00	0	
Total For CLN846									0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.14951			0.00	0	
Total CLN847 SPOT									0.00	0	
Total For CLN847									0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.14951			0.00	0	
Total CLN848 SPOT									0.00	0	
Total For CLN848									0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.14916			0.00	0	
Total CLN849 SPOT									0.00	0	
Total For CLN849									0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.17827			0.00	0	
Total CLN850 SPOT									0.00	0	
Total For CLN850									0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.12714			0.00	0	50,000,000.00
Total CLN851 SPOT									0.00	0	50,000,000.00
Total For CLN851			9.17500	103.61788	9.17500	103.59249		2,752,500,000.000.00	0.00	0	50,000,000.00
COJ05 On 05/06/2023 Spot Bond									300,000,000	270,000,000	
Total COJ05 SPOT								2,752,500,000,000.00	300,000,000	270,000,000	
Total For COJ05								2,752,500,000,000.00	300,000,000	270,000,000	
COJ08 On 22/06/2026 Spot Bond			11.24000	101.09972	11.24000	101.06953			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.26500	100.58984	10.26500	100.56233			0.00	0	700,000,000
Total COJG01 SPOT									0.00	0	700,000,000
Total For COJG01									0.00	0	700,000,000
COT01 On 03/04/2023 Spot Bond			8.64000	102.64709	8.64000	102.62337		432,000,000,000.00	50,000,000	25,000,000	
Total COT01 SPOT								432,000,000,000.00	50,000,000	25,000,000	
Total For COT01								432,000,000,000.00	50,000,000	25,000,000	
COT02 On 03/04/2028 Spot Bond			13.03000	91.37979	13.03000	91.34827			0.00	0	
Total COT02 SPOT									0.00	0	
Total For COT02									0.00	0	
COT03 On 05/06/2028 Spot Bond			11.62000	91.72370	11.62000	91.69539			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			11.00500	11.00500	11.00500	100.08278				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.55271				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.32356				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.75619				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.86251				0.00	0	500,000,0€
Total DSY02 SPOT										0.00	0	500,000,0€
Total For DSY02										0.00	0	500,000,0€
DSY03 On 21/11/2024 Spot Bond			10.37000	10.37000	10.37000	101.44021				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.73568				0.00	0	500,000,0€
Total DSY04 SPOT										0.00	0	500,000,0€
Total For DSY04										0.00	0	500,000,0€
DSY05 On 21/08/2023 Spot Bond					0.00000	101.08611				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.25642				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.25905				0.00	0	15,000,0€
Total DSY07 SPOT										0.00	0	15,000,0€
Total For DSY07										0.00	0	15,000,0€
DTF001 On 28/06/2023 Spot Bond					0.00000	100.10568				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DTF002 On 28/06/2025 Spot Bond					0.00000	100.10873				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			8.06500	104.73370	8.06500	104.71082				0.00	0	29,700,00
Total DV23 SPOT										0.00	0	29,700,00
Total For DV23										0.00	0	29,700,00
DV23/R On 27/02/2023 Spot Bond			100.00000	66.75311	100.00000	66.60374				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	66.75311	100.00000	66.60374				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.58500	105.31297	8.58500	105.28851				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.67314	9.69000	103.64604				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.67314	9.69000	103.64604				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.57000	99.88403	10.57000	99.85561				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.86000	95.90610	11.86000	95.87558				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.82765	10.10000	103.79939				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.82765	10.10000	103.79939				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.65093				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	101.16011				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.12566				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF25 On 02/04/2024 Spot Bond					0.00000	98.97448				0.00	0	5,092,600,00
Total DVF25 SPOT										0.00	0	5,092,600,00
Total For DVF25										0.00	0	5,092,600,00
DVF26 On 02/04/2026 Spot Bond					0.00000	97.44361				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.70855				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.38266				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.31093				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.94166				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.93778				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	99.14528				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.98748				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.44297				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.74582				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC26 On 15/12/2026 Spot Bond					0.00000	100.40177				0.00	0	
Total DVFC26 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 DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.41515				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.11500	105.90373	8.11500	105.88084				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.11000	116.43347	5.11000	116.39540				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.83000	105.49707	4.83000	105.46315				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	143.55323	2.25000	143.51709				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.79000	155.85732	3.79000	155.81181				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.69200	143.06007	3.69200	143.01869				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.73500	139.75578	3.73500	139.71496				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.80000	118.80255	4.80000	118.76458				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.80000	107.70403	4.80000	107.66947				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	143.55323	2.25000	143.51709				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	154.28079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	151.78575				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	117.75387				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	116.89965				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	114.23519				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	106.17465				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	102.32362				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	103.97519				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	86.01465				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	92.46380				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN017 On 08/03/2023 Spot Bond					0.00000	92.47371				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	95.06658				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	100.63277				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.68000	100.66906	10.68000	100.64059				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.76000	12.76000	12.76000	92.55772				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.81000	12.81000	12.81000	96.59727				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			10.77000	10.77000	10.77000	99.54780				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.77000	10.77000	10.77000	99.25320				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.75500	12.75500	12.75500	75.69703				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.05500	12.05500	12.05500	96.26719				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.75500	12.75500	12.75500	89.77411				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.06245				0.00	0	
Total EPF015 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 EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.48347				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.39155				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.49572				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.90091				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.61923				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.67896				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.50988				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.37493				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.85278				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.34945				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.10932				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.25799				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.78132				0.00	0	50,000,00
Total EQT005 SPOT										0.00	0	50,000,00
Total For EQT005										0.00	0	50,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	101.04107				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.22437				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	99.94848				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.86711				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	101.21013				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.81347				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.85360				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.83344				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.87358				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.95254				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.82731				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.83369				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2' On 17/05/2025 Spot Bond					0.00000	100.78683				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3' On 17/05/2027 Spot Bond					0.00000	100.82696				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.41500	105.84106	7.41500	105.81977				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.46361	10.00000	104.43545				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.77000	96.11694	9.77000	96.09189			11,084,537,868,000.00	1,134,548,400	2,964,200,00	
Total ES26 SPOT									11,084,537,868,000.00	1,134,548,400	2,964,200,00	
Total For ES26									11,084,537,868,000.00	1,134,548,400	2,964,200,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.01870	7.85000	101.99724			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			12.20500	73.96287	12.29500	73.51063			8,576,905,085,000.00	702,737,000	1,961,034,60	
Total ES33 SPOT									8,576,905,085,000.00	702,737,000	1,961,034,60	
Total For ES33									8,576,905,085,000.00	702,737,000	1,961,034,60	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.28661	7.50000	102.26615			0.00	0		
Total ES33/R209 SPOT									0.00	0		
Total For ES33/R209									0.00	0		
ES42 On 25/04/2042 Spot Bond			12.64000	71.77947	12.74500	71.19315			5,512,597,248,000.00	436,123,200	2,343,329,30	
Total ES42 SPOT									5,512,597,248,000.00	436,123,200	2,343,329,30	
Total For ES42									5,512,597,248,000.00	436,123,200	2,343,329,30	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.65105	8.50000	101.62793			0.00	0		
Total ES42/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 ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.71907				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.90582				0.00	0	6,200,00
Total FIFB14 SPOT										0.00	0	6,200,00
Total For FIFB14										0.00	0	6,200,00
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.82035				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.88280				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.82974				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.11376				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.89747				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.03154				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.09800				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.77798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIG03 SPOT										0.00	0	
Total For FIG03										0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	100.82479				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	100.83650				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17 On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.80619				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.06473				0.00	0	6,200,00
Total FRB23 SPOT										0.00	0	6,200,00
Total For FRB23										0.00	0	6,200,00
FRB24 On 08/11/2023 Spot Bond					0.00000	104.01754				0.00	3,600,000	345,100,00
Total FRB24 SPOT										0.00	3,600,000	345,100,00
Total For FRB24										0.00	3,600,000	345,100,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.63600				0.00	3,200,000	41,100,00
Total FRB25 SPOT										0.00	3,200,000	41,100,00
Total For FRB25										0.00	3,200,000	41,100,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.43436				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.35000	103.60066	9.35000	103.57479				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.00062				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	104.63444				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB30 On 19/04/2026 Spot Bond			9.27000	98.22160	9.27000	98.19729			33,372,000,000.00	3,600,000	900,000
Total FRB30 SPOT									33,372,000,000.00	3,600,000	900,000
Total For FRB30									33,372,000,000.00	3,600,000	900,000
FRB31 On 24/11/2026 Spot Bond					0.00000	100.77260			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.69000	325.08687	1.69000	325.01015			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.56500	2.56500	2.56500	162.11405			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.61000	213.88540	3.61000	213.82389			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.23500	4.23500	4.23500	113.12668			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.79500	4.79500	4.79500	230.39589			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.06000	100.67287	5.06000	100.64000			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.96500	102.08101	4.96500	102.04803			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.80000	8.80000	8.80000	82.14798			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.86000	8.86000	8.86000	81.22898			0.00	0	
Total FRBZ03 SPOT									0.00	0	
Total For FRBZ03									0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.86000	3.86000	3.86000	157.03604			0.00	0	
Total FRC169 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 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	102.76146				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.13679				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.38201				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.11670				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.77255				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.30219				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	119.32128				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.20383				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.28450				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	117.16770				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.26859				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 14/05/2024 Spot Bond					0.00000	100.84351				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.85712				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.65895				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.45745				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.71848				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.76284				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.85289				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.66619				0.00	500,000,000	1,000,000,000
Total FRC306 SPOT										0.00	500,000,000	1,000,000,000
Total For FRC306										0.00	500,000,000	1,000,000,000
FRC306 On 31/05/2024 Spot Bond					0.00000	101.82102				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC309 On 20/06/2024 Spot Bond					0.00000	100.26368				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.29720				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.32231				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	98.42556				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.38972				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	101.17373				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	100.29397				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.32205				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	100.43634				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.29982				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.01697				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	100.63615				0.00	0	
Total FRC326 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 FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.01747				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.68818				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.94552				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	101.25151				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.05285				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.86444				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	100.81073				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.14668				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.37380				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.25429				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	101.33570				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.34283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.55670				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.65027				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.30140				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	101.14848				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.69658				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.62244				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.53278				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.38229				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.31595				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.32923				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC359 On 14/11/2022 Spot Bond					0.00000	101.06782				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.34517				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	101.19938				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2023 Spot Bond					0.00000	100.02462				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.99514				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	101.34117				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	101.68132				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	100.41785				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	100.74011				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.68916				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	100.69106				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.36442				0.00	0	
Total FRC372 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 FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.35860				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.70862				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.56544				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.38271				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.38074				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.27243				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.26819				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.30392				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.76146				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.76146				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.76008				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.76008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.50693				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.32370				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.41092				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	101.08838				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	102.37993				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	101.04933				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.17246				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.32366				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.29587				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.11208				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.39420				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39(On 21/01/2030 Spot Bond					0.00000	101.65978				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	101.18089				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	104.83427				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	100.41057				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	101.23479				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	101.61673				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	104.27045				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	99.97745				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	100.92622				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	100.29752				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	103.11389				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	100.62830				0.00	0	
Total FRC410 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 FRC410										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	100.50038				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.50308				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	100.52159				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.44274				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41 On 31/05/2025 Spot Bond					0.00000	100.28496				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41 On 20/06/2027 Spot Bond					0.00000	100.40607				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	100.17791				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.18157				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	100.18354				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42 On 30/04/2026 Spot Bond					0.00000	100.12119				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42 On 27/09/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			275,500,000,000.00	42,755,000,000	42,755,000,00	
Total FRC421 SPOT									5,500,000,000,000.00	42,755,000,000	42,755,000,00	
Total For FRC421									5,500,000,000,000.00	42,755,000,000	42,755,000,00	
FRI33 On 28/02/2033 Spot Bond			4.53000	108.97531	4.53000	108.94136			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.68000	121.15072	4.68000	121.11223				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.18183				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.36447				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.29780				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.38514				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.54012				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.18719				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.16537				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.76487				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.51623				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	101.19650				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.22056				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.25300	4.25300	4.25300	110.16115				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.65000	4.65000	4.65000	121.55912				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.72859				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.79000	119.52867	4.79000	119.49035				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.80000	230.36421	4.80000	230.29060				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.93000	117.50167	4.93000	117.46356				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	229.66010				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.41000	158.82326	3.41000	158.77827				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	110.09208	3.70500	110.06001				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.73000	120.41018	4.73000	120.37178				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.95000	227.23198	4.95000	227.15848				0.00	0	
Total FRS120 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.00000	226.19920	5.00000	226.12574				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			2.94000	160.66667	2.94000	160.62321				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.03000	225.58221	5.03000	225.50876				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			4.93000	117.50167	4.93000	117.46356				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.22000	207.19675	4.22000	207.13377				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.68000	107.32040	5.68000	107.28343				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.11000	208.38497	4.11000	208.32223				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.17000	207.73590	4.17000	207.67301				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.54000	215.39436	5.54000	215.32129				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.63000	107.96513	5.63000	107.92808				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.93000	4.93000	4.93000	117.46356				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.91000	115.96078	4.91000	117.75057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.98000	209.79933	3.98000	209.73689				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.31000	219.91934	5.31000	219.84610				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.11000	208.38497	4.11000	208.32223				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.11000	208.38497	4.11000	208.32223				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.51100	214.99414	3.51100	214.93285				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.71000	157.66012	3.71000	157.61418				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.46000	204.63116	4.46000	204.56764				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.50000	204.20712	4.50000	204.14349				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.68000	157.77596	3.68000	157.73012				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.97500	209.85394	3.97500	209.79153				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.51000	4.51000	4.51000	204.03762				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17(On 01/08/2022 Spot Bond					0.00000	6.49011				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	101.25373				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	101.36953				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.27263				0.00	284,000,000	71,000,00
Total FRS180 SPOT										0.00	284,000,000	71,000,00
Total For FRS180										0.00	284,000,000	71,000,00
FRS18(On 27/09/2025 Spot Bond					0.00000	100.15804				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	163.51600				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	133.88502				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	169.92801				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	172.03709				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.90685				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	101.03154				0.00	324,000,000	81,000,00
Total FRS199 SPOT										0.00	324,000,000	81,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS199										0.00	324,000,000	81,000,000
FRS20 On 12/08/2025 Spot Bond					0.00000	100.90826				0.00	144,000,000	36,000,000
Total FRS200 SPOT										0.00	144,000,000	36,000,000
Total For FRS200										0.00	144,000,000	36,000,000
FRS20 On 06/08/2025 Spot Bond					0.00000	100.73689				0.00	184,000,000	46,000,000
Total FRS201 SPOT										0.00	184,000,000	46,000,000
Total For FRS201										0.00	184,000,000	46,000,000
FRS20 On 14/10/2025 Spot Bond					0.00000	101.40871				0.00	176,000,000	44,000,000
Total FRS206 SPOT										0.00	176,000,000	44,000,000
Total For FRS206										0.00	176,000,000	44,000,000
FRS20 On 18/11/2024 Spot Bond					0.00000	100.76329				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS217 SPOT										0.00	0	0
Total For FRS217										0.00	0	0
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS218 SPOT										0.00	0	0
Total For FRS218										0.00	0	0
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	0
Total FRS219 SPOT										0.00	0	0
Total For FRS219										0.00	0	0
FRS22 On 20/12/2024 Spot Bond					0.00000	100.24137				0.00	0	0
Total FRS220 SPOT										0.00	0	0
Total For FRS220										0.00	0	0
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	0
Total FRS221 SPOT										0.00	0	0
Total For FRS221										0.00	0	0
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	0
Total FRS223 SPOT										0.00	0	0
Total For FRS223										0.00	0	0
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	0
Total FRS224 SPOT										0.00	0	0
Total For FRS224										0.00	0	0
FRS22 On 21/12/2027 Spot Bond					0.00000	100.25429				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 FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.87163				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.87856				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	107.02658				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.57093				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24(On 31/03/2032 Spot Bond					0.00000	105.93292				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.79254				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	72.75621				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	100.72340				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	98.57013				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	102.05709				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	93.86134				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	100.55317				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25(On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25(On 23/01/2024 Spot Bond					0.00000	102.72299				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	100.21438				0.00	0	
Total FRS260 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.78403				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.03906				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	103.96733				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.03980				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	99.22840				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	102.96980				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	95.01120				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.03919				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.71668				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.06272				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.33980				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.47200				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.04479				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.63000	10.63000	10.63000	97.01852				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.63000	10.63000	10.63000	97.01852				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.18779				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.93839				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.96400	11.96400	11.96400	91.51553				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	90.76594				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS292 On 20/01/2023 Spot Bond					0.00000	83.66642				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS293 On 26/01/2023 Spot Bond					0.00000	88.11127				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS295 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS296 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS297 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS298 On 09/05/2025 Spot Bond					0.00000	95.17156				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS299 On 12/05/2023 Spot Bond					0.00000	94.90004				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS301 On 16/05/2027 Spot Bond					0.00000	100.84181				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS302 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS304 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	99.96944				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.33245				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.49000	1.49000	1.49000	325.90449				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.22000	327.19026	1.22000	327.11724				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.23000	1.23000	1.23000	327.07221				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.01248				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.63000	112.80145	4.63000	112.76578				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.32000	72.60040	4.32000	117.15211				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.83000	2.83000	2.83000	161.05877				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	159.95288				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.29000	2.29000	2.29000	322.34730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.34500	7.34500	7.34500	102.91404				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.51000	105.57370	8.51000	105.54966				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.52000	107.57477	8.52000	107.54998				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.38000	102.87646	9.38000	102.85069			919,421,972,000.00		98,019,400	52,441,100
Total FRX26 SPOT									919,421,972,000.00		98,019,400	52,441,100
Total For FRX26									919,421,972,000.00		98,019,400	52,441,100
FRX27 On 07/03/2027 Spot Bond			9.39000	106.29415	9.39000	106.26765				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.28000	108.31511	9.28000	108.28797				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.39500	100.86343	10.39500	100.83520				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.87000	95.97257	10.87000	95.94451				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.88500	100.59507	10.88500	100.56593				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.94000	71.13950	11.94000	71.11696				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.02130				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.78043				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.74914				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.77039				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.77664				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	101.06159				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.12394				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.15509				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.15977				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.66555				0.00	50,000,000	20,025,000,00
Total GBL06 SPOT										0.00	50,000,000	20,025,000,00
Total For GBL06										0.00	50,000,000	20,025,000,00
GH5A11 On 25/11/2022 Spot Bond					0.00000	100.79183				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A21 On 25/11/2024 Spot Bond					0.00000	100.91562				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A31 On 25/11/2026 Spot Bond					0.00000	100.70691				0.00	0	
Total GH5A31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.72844				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.97028				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.83500	117.09195	3.83500	117.05756				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.80941				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			7.68400	105.15077	7.68400	105.12910				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.97305				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.78000	105.69096	7.78000	105.66893				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.22353				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.19860				0.00	0	6,200,00
Total GRT23 SPOT										0.00	0	6,200,00
Total For GRT23										0.00	0	6,200,00
GRT24 On 09/03/2023 Spot Bond					0.00000	100.69048				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	101.43203				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.12697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.14240				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.46222				0.00	300,000,000	150,000,000
Total GRT29 SPOT										0.00	300,000,000	150,000,000
Total For GRT29										0.00	300,000,000	150,000,000
GRT30 On 10/12/2025 Spot Bond					0.00000	100.21993				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.61046				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.30023				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.42081				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	99.23112				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.19230				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.02152				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.99459				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.82022				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT41 On 20/11/2024 Spot Bond					0.00000	100.54644				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.81038				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.14102				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.51419				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.58778				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.40559				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.42388				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.71116				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.08117				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.42721				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.79068				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.25837				0.00	0	
Total H12T3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For H12T3									0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.10960			0.00	0	
Total H12T4 SPOT									0.00	0	
Total For H12T4									0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	99.06166			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.02362			0.00	0	4,910,000,00
Total HILB08 SPOT									0.00	0	4,910,000,00
Total For HILB08									0.00	0	4,910,000,00
HILB09 On 29/03/2025 Spot Bond					0.00000	98.96578			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.51032			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.42914			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.02170			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.02039			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.02643			0.00	0	
Total HPF14 SPOT									0.00	0	
Total For HPF14									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.88000	324.24182	1.88000	324.16366			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.18000	2.18000	2.18000	332.56678			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.05500	99.99223	11.05500	99.96251			0.00	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 HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.78000	79.85183	4.78000	109.23672		28,680,000,000,000.00	6,000,000,000	13,000,000,00	
Total HWAY33 SPOT								28,680,000,000,000.00	6,000,000,000	13,000,000,00	
Total For HWAY33								28,680,000,000,000.00	6,000,000,000	13,000,000,00	
HWAY3 On 31/07/2034 Spot Bond			12.11500	86.03998	12.11500	86.01203		2,401,381,994,000.00	198,215,600	5,546,046,90	
Total HWAY34 SPOT								2,401,381,994,000.00	198,215,600	5,546,046,90	
Total For HWAY34								2,401,381,994,000.00	198,215,600	5,546,046,90	
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.12440	100.00000	13.09504		0.00	0		
Total HWAY34/R208 SPOT								0.00	0		
Total For HWAY34/R208								0.00	0		
HWAY3 On 31/07/2035 Spot Bond			12.14500	85.23841	12.14500	85.21066		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	13.12157	100.00000	13.09221		0.00	0		
Total HWAY35/R209 SPOT								0.00	0		
Total For HWAY35/R209								0.00	0		
HWF11 On 15/07/2022 Spot Bond					0.00000	99.86312		0.00	0	15,000,000,00	
Total HWF11 SPOT								0.00	0	15,000,000,00	
Total For HWF11								0.00	0	15,000,000,00	
HWF12 On 29/07/2022 Spot Bond					0.00000	101.11775		0.00	0	1,361,000,00	
Total HWF12 SPOT								0.00	0	1,361,000,00	
Total For HWF12								0.00	0	1,361,000,00	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.61539		0.00	0		
Total HWF13 SPOT								0.00	0		
Total For HWF13								0.00	0		
I2025 On 31/01/2025 Spot Bond			2.35000	163.01788	2.26000	163.33906		736,096,158,800,000.00	313,232,408,000	858,309,534,90	
Total I2025 SPOT								16,096,158,800,000.00	313,232,408,000	358,309,534,90	
Total For I2025								16,096,158,800,000.00	313,232,408,000	358,309,534,90	
I2029 On 31/03/2029 Spot Bond			3.45000	118.78154	3.36500	119.37516		187,280,570,385,000.00	54,284,223,300	208,365,188,30	
Total I2029 SPOT								17,280,570,385,000.00	54,284,223,300	208,365,188,30	
Total For I2029								17,280,570,385,000.00	54,284,223,300	208,365,188,30	
I2033 On 28/02/2033 Spot Bond			4.07000	113.72821	4.03000	114.11846		151,505,049,145,000.00	282,925,073,500	391,685,909,60	
Total I2033 SPOT								151,505,049,145,000.00	282,925,073,500	391,685,909,60	
Total For I2033								151,505,049,145,000.00	282,925,073,500	391,685,909,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2038 On 31/01/2038 Spot Bond			4.12000	129.82690	4.03000	131.24977				190,807,289,410,320.00	46,312,448,886	388,480,827,87
Total I2038 SPOT										10,807,289,410,320.00	46,312,448,886	388,480,827,81
Total For I2038										10,807,289,410,320.00	46,312,448,886	388,480,827,81
I2046 On 31/03/2046 Spot Bond			4.10000	117.59026	4.06000	118.33626				364,408,046,330,000.00	88,880,011,300	510,348,207,40
Total I2046 SPOT										14,408,046,330,000.00	88,880,011,300	510,348,207,40
Total For I2046										14,408,046,330,000.00	88,880,011,300	510,348,207,40
I2050 On 31/12/2050 Spot Bond			4.13000	118.72415	4.06500	120.13100				642,347,622,560,000.00	155,532,112,000	492,201,491,20
Total I2050 SPOT										12,347,622,560,000.00	155,532,112,000	492,201,491,20
Total For I2050										12,347,622,560,000.00	155,532,112,000	492,201,491,20
IBG01 On 07/02/2025 Spot Bond					0.00000	100.83401				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.86500				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.95000	323.93124	1.95000	323.85256				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.15051				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.91211				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.13813				0.00	0	2,100,000,00
Total IBL130 SPOT										0.00	0	2,100,000,00
Total For IBL130										0.00	0	2,100,000,00
IBL132 On 12/08/2024 Spot Bond					0.00000	100.87151				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.40480				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.28765				0.00	0	
Total IBL134 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.77240				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.08869				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.01422				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.96550				0.00	192,000,000	48,000,00
Total IBL138 SPOT										0.00	192,000,000	48,000,00
Total For IBL138										0.00	192,000,000	48,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	100.75477				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.26778				0.00	344,000,000	86,000,00
Total IBL145 SPOT										0.00	344,000,000	86,000,00
Total For IBL145										0.00	344,000,000	86,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.01800				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.63687				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.65910				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.66709				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	101.06626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.00804				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.04828				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.25068				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.87238				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.86871				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.96864				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.80430				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.29658				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.19311				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.67296				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.89903				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL190 On 10/09/2024 Spot Bond					0.00000	100.39878				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.41063				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	99.95093				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.31296				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.07624				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.93054				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.91304				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.53444				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.55010				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.83182				0.00	0	100,000,00
Total IBL202 SPOT										0.00	0	100,000,00
Total For IBL202										0.00	0	100,000,00
IBL203 On 09/12/2026 Spot Bond					0.00000	100.50073				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.47991				0.00	0	
Total IBL204 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.41033				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.45906				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.92079				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.02855				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.73258				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.65976				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.65976				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.65976				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.65976				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.41761				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.27065				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.24524				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.10970				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.02586				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.03129				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	99.90297				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	101.14313				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.96047				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	101.10165				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.68691				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.45102				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.43459				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.48054				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL229 On 13/06/2025 Spot Bond					0.00000	100.39989				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.41163				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.24849				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.95000	8.95000	8.95000	100.26349				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.11051				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.11463				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000,000.00		4,000,000,000	4,000,000,000	
Total IBL235 SPOT								10,000,000,000,000.00		4,000,000,000	4,000,000,000	
Total For IBL235								10,000,000,000,000.00		4,000,000,000	4,000,000,000	
IBL60 On 17/02/2024 Spot Bond			8.22500	106.93350	8.22500	106.90969				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.59500	102.39044	6.59500	102.37241				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.90374				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.79500	100.58580	9.79500	100.55966				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.36000	101.18827	11.36000	101.14101				0.00	0	
Total IDCG08 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 IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.39000	102.31860	10.39000	102.29029				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.73311				0.00	50,000,000	25,000,00
Total IDCG13 SPOT										0.00	50,000,000	25,000,00
Total For IDCG13										0.00	50,000,000	25,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.19023				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.77266				0.00	400,000,000	200,000,00
Total IDCG16 SPOT										0.00	400,000,000	200,000,00
Total For IDCG16										0.00	400,000,000	200,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.91631				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.05613				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.34914				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.64808				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.51304				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.34876				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.12000	99.75344	9.12000	99.72914				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.74692				0.00	0	32,000,00

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 INLV01 SPOT										0.00	0	32,000,00
Total For INLV01										0.00	0	32,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	102.34562				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.07379				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.48879				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.68840				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.57612				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.69348				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.24029				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.15478				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.22988				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.98155				0.00	64,000,000	16,000,00
Total IPF24 SPOT										0.00	64,000,000	16,000,00
Total For IPF24										0.00	64,000,000	16,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	101.26633				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	100.91334				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.92857				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.49320				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.90706				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.06966				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.38946				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.75945				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.00945				0.00	2,600,000,000	2,450,000,000
Total IPFG01 SPOT										0.00	2,600,000,000	2,450,000,000
Total For IPFG01										0.00	2,600,000,000	2,450,000,000
IV019 On 31/03/2028 Spot Bond			4.77000	201.37104	4.77000	201.30686				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.56488				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.67000	202.41612	4.67000	202.35216				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.95749				0.00	0	
Total IVC116 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 IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.60889				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.80123				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.90763				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.51705				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.61019				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	100.75562				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.52215				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.88707				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.82615				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.28429	7.40000	100.26464				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.90056				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.98652				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	103.10442	7.23000	103.08410				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.03748				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.55280	7.45000	102.53211				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.52719				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	103.07663	3.91012	103.06566				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	99.84665				0.00	0	8,600,000.00
Total IVC203 SPOT										0.00	0	8,600,000.00
Total For IVC203										0.00	0	8,600,000.00
IVC204 On 18/11/2022 Spot Bond					0.00000	100.72291				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.97482				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	100.57907				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.49112				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.24751				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.09566				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.45500	7.45500	7.45500	102.10929				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.15500	8.15500	8.15500	100.87531				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.12129				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.10978				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	101.67036				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.71044	8.45000	101.68744				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	100.24444	7.20000	100.56296				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.89559				0.00	0	
Total IVZ093 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 IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.79139				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.68742				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			5.45000	5.45000	5.45000	99.48011				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			5.50000	5.50000	5.50000	99.05961				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ100 On 05/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.92540				0.00	0	
Total IVZ100 SPOT										0.00	0	
Total For IVZ100										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			5.55000	5.55000	5.55000	98.56128				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ102 On 26/07/2022 Spot Bond			5.75000	5.75000	5.75000	98.41856				0.00	0	
Total IVZ102 SPOT										0.00	0	
Total For IVZ102										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	100.32451				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.86989				0.00	64,000,000	16,000,000
Total KAP012 SPOT										0.00	64,000,000	16,000,000
Total For KAP012										0.00	64,000,000	16,000,000
KAP014 On 19/07/2024 Spot Bond					0.00000	101.24579				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.77832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	101.35103				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	99.99929				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	101.13281				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.36023				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.36129				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.91639				0.00	0	500,000,00
Total KAP022 SPOT										0.00	0	500,000,00
Total For KAP022										0.00	0	500,000,00
KAP022 On 04/03/2027 Spot Bond					0.00000	100.51042				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	99.88185				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	99.87765				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 24/10/2022 Spot Bond					0.00000	101.53750				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.87000	117.16495	9.87000	117.13429				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL06 On 04/10/2022 Spot Bond			8.01500	103.06316	8.01500	103.04097				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.37009				0.00	250,000,000	125,000,000
Total LGL07 SPOT										0.00	250,000,000	125,000,000
Total For LGL07										0.00	250,000,000	125,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.27264				0.00	0	6,200,000
Total LGL08 SPOT										0.00	0	6,200,000
Total For LGL08										0.00	0	6,200,000
LGL09 On 28/08/2024 Spot Bond					0.00000	103.06215				0.00	0	74,700,000
Total LGL09 SPOT										0.00	0	74,700,000
Total For LGL09										0.00	0	74,700,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.04332				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.61530				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.67716				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.81411				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.83284				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.12759				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.80998				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.57633				0.00	0	
Total MBF070 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 MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.38223				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.53697				0.00	0	500,000,00
Total MBF072 SPOT										0.00	0	500,000,00
Total For MBF072										0.00	0	500,000,00
MBP03 On 02/11/2022 Spot Bond					0.00000	101.18456				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.71934				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.01061				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.57601				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.09944				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.59818				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.77522				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.65046				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.12843				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.12000	9.12000	9.12000	110.22448				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			7.53400	104.63091	7.53400	104.60948				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.80178				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.24649				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.41727				0.00	4,000,000,000	2,000,000,00
Total MML01 SPOT										0.00	4,000,000,000	2,000,000,00
Total For MML01										0.00	4,000,000,000	2,000,000,00
MML02 On 10/12/2026 Spot Bond			9.77000	98.95362	9.77000	98.92783			35,172,000,000.00		3,600,000	900,00
Total MML02 SPOT									35,172,000,000.00		3,600,000	900,00
Total For MML02									35,172,000,000.00		3,600,000	900,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.84957				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.02000	91.22298	10.02000	93.27855				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.71811				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.73500	97.65310	10.73500	97.62535				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.88833				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.16660				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN10 On 11/10/2024 Spot Bond					0.00000	101.86110				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.26438				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.99344				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.76926				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.58376				0.00	400,000,000	200,000,000
Total MTN17 SPOT										0.00	400,000,000	200,000,000
Total For MTN17										0.00	400,000,000	200,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	101.67449				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.13131				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.54216				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.55723				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.32487				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.71500	99.33216	9.71500	99.30613				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.31464				0.00	0	
Total MTN24 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 MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.98577				0.00	660,000,000	330,000,00
Total MTN25 SPOT										0.00	660,000,000	330,000,00
Total For MTN25										0.00	660,000,000	330,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	101.57406				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.86952				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.79497				0.00	0	1,800,000,00
Total MTN28 SPOT										0.00	0	1,800,000,00
Total For MTN28										0.00	0	1,800,000,00
MTN29 On 15/03/2027 Spot Bond					0.00000	100.88627				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.24937				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.78999				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.83668				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.83659				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.82491				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	100.73662				0.00	100,000,000	50,000,00
Total MWAR08 SPOT										0.00	100,000,000	50,000,00
Total For MWAR08										0.00	100,000,000	50,000,00
N7B25 On 20/06/2025 Spot Bond					0.00000	100.24667				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.30616				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.35660				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.40288				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.74500	101.20930	7.74500	101.18843				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.10500	106.26415	8.10500	106.24083				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.65000	104.03028	10.65000	104.00047				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.38402				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.03327				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.11810				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.13038				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.02221				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBG07 On 15/12/2028 Spot Bond					0.00000	100.33696			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.67000	106.09237	7.67000	106.07067			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.57000	105.73039	8.57000	105.70589			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.30500	104.03496	9.30500	104.00911			0.00	0	12,400,00
Total NBK17A SPOT									0.00	0	12,400,00
Total For NBK17A									0.00	0	12,400,00
NBK20 On 01/06/2026 Spot Bond			9.30500	104.36149	9.30500	104.33556		22,332,000,000.00	2,400,000	1,370,600,00	
Total NBK20A SPOT								22,332,000,000.00	2,400,000	1,370,600,00	
Total For NBK20A								22,332,000,000.00	2,400,000	1,370,600,00	
NBK21 On 21/07/2027 Spot Bond			9.56000	109.06776	9.56000	109.03963			0.00	0	300,000,00
Total NBK21A SPOT									0.00	0	300,000,00
Total For NBK21A									0.00	0	300,000,00
NBK22 On 19/11/2022 Spot Bond			7.00500	102.36323	7.00500	102.34409			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.24800	108.41707	8.24800	108.39327			0.00	0	18,000,00
Total NBK23A SPOT									0.00	0	18,000,00
Total For NBK23A									0.00	0	18,000,00
NBK24 On 19/11/2027 Spot Bond			9.29000	108.23564	9.29000	108.20893			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			7.42500	7.42500	7.42500	105.96794			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.96016			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	57.12011	100.00000	56.99438			0.00	0	
Total NBK26A 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 NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.45232			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27I On 10/05/2026 Spot Bond			9.18500	107.94716	9.18500	107.92082			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28I On 02/08/2023 Spot Bond			7.05800	107.25148	7.05800	107.23092			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29I On 31/07/2026 Spot Bond			8.69000	110.60558	8.69000	110.57959			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30I On 20/02/2024 Spot Bond			7.69500	106.44711	7.69500	106.42490		24,624,000,000.00		3,200,000	800,00
Total NBK30A SPOT								24,624,000,000.00		3,200,000	800,00
Total For NBK30A								24,624,000,000.00		3,200,000	800,00
NBK31I On 09/11/2023 Spot Bond			7.22500	104.21350	7.22500	104.19340		1,445,000,000,000.00		200,000,000	100,000,00
Total NBK31A SPOT								1,445,000,000,000.00		200,000,000	100,000,00
Total For NBK31A								1,445,000,000,000.00		200,000,000	100,000,00
NBK31I On 17/02/2023 Spot Bond					0.00000	101.43214			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.77748			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.29466			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.44500	11.44500	11.44500	77.81288			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.71635			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.98942			0.00	100,000,000	250,000,00

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 NBK43B SPOT										0.00	100,000,000	250,000,000
Total For NBK43B										0.00	100,000,000	250,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	101.08658				0.00	12,350,000,000	6,860,000,000
Total NBK45B SPOT										0.00	12,350,000,000	6,860,000,000
Total For NBK45B										0.00	12,350,000,000	6,860,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.61557				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	102.88301				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	101.13895				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	101.63384				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	101.25939				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	101.38587				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	101.25025				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK5 On 01/08/2022 Spot Bond					0.00000	100.97585				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBK5 On 01/08/2024 Spot Bond					0.00000	101.22438				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBK5 On 01/08/2026 Spot Bond					0.00000	101.06870				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										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
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.37685				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.84480				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.88475				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.06952				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.17934				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.71944				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.27389				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.61500	103.16361	10.61500	103.13462				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.27186				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.27000	103.38324	10.27000	103.35511				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.27389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.27696				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.28101				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.38471				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.38471				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.83239				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.47308				0.00	0	43,300,00
Total NGL04 SPOT										0.00	0	43,300,00
Total For NGL04										0.00	0	43,300,00
NGL05 On 26/07/2023 Spot Bond					0.00000	103.10099				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.67133				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.93719				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.22194				0.00	176,000,000	44,000,00
Total NGL08 SPOT										0.00	176,000,000	44,000,00
Total For NGL08										0.00	176,000,000	44,000,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.26936				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL10 On 27/12/2026 Spot Bond					0.00000	100.14960				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.45083				0.00	154,400,000	88,900,00
Total NGLT1B SPOT										0.00	154,400,000	88,900,00
Total For NGLT1B										0.00	154,400,000	88,900,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.28480				0.00	300,000,000	150,000,00
Total NGT103 SPOT										0.00	300,000,000	150,000,00
Total For NGT103										0.00	300,000,000	150,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	106.50536				0.00	55,600,000	5,056,600,00
Total NGT104 SPOT										0.00	55,600,000	5,056,600,00
Total For NGT104										0.00	55,600,000	5,056,600,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.93041				0.00	1,560,000,000	780,000,00
Total NGT105 SPOT										0.00	1,560,000,000	780,000,00
Total For NGT105										0.00	1,560,000,000	780,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	105.77384				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.28338				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.56997				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.36858				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.19046				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.59216				0.00	1,100,000,000	550,000,00
Total NGT111 SPOT										0.00	1,100,000,000	550,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For NGT111										0.00	1,100,000,000	550,000,000
NGT1G On 16/06/2026 Spot Bond					0.00000	102.85570				0.00	0	290,000,000
Total NGT1G SPOT										0.00	0	290,000,000
Total For NGT1G										0.00	0	290,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	100.48078				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.33668				0.00	50,000,000	3,025,000,000
Total NHM016 SPOT										0.00	50,000,000	3,025,000,000
Total For NHM016										0.00	50,000,000	3,025,000,000
NHM01 On 25/05/2023 Spot Bond					0.00000	103.05108				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.01908				0.00	500,000,000	1,165,000,000
Total NHM019 SPOT										0.00	500,000,000	1,165,000,000
Total For NHM019										0.00	500,000,000	1,165,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	103.79241				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.77357				0.00	5,040,000,000	2,520,000,000
Total NHM021 SPOT										0.00	5,040,000,000	2,520,000,000
Total For NHM021										0.00	5,040,000,000	2,520,000,000
NI202 On 07/12/2033 Spot Bond			5.00000	5.00000	5.00000	226.12574				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.48000	3.48000	3.48000	215.28147				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.01500	3.01500	3.01500	160.32706				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.23500	4.23500	4.23500	113.12668				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.78000	4.78000	4.78000	119.63672				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	159.91357				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	260.98364	3.45000	260.90969				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	160.70230				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.12500	3.12500	3.12500	219.32010				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.27000	217.72076	3.27000	217.66012				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.80000	93.19749	4.80000	119.34419				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.04099				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.27508				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.99768				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.38774				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN022 On 31/10/2025 Spot Bond					0.00000	99.81775				0.00	176,000,000	44,000,00
Total NN022 SPOT										0.00	176,000,000	44,000,00
Total For NN022										0.00	176,000,000	44,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	100.17735				0.00	284,000,000	71,000,00
Total NN023 SPOT										0.00	284,000,000	71,000,00
Total For NN023										0.00	284,000,000	71,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.02196				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.79061				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.77580				0.00	256,000,000	64,000,00
Total NN034 SPOT										0.00	256,000,000	64,000,00
Total For NN034										0.00	256,000,000	64,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.71621				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.85436				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.73779				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.80159				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.44045				0.00	372,000,000	93,000,00
Total NN040 SPOT										0.00	372,000,000	93,000,00
Total For NN040										0.00	372,000,000	93,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	152.32997				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.02673				0.00	0	
Total NN046 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 NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	152.11490				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	144.17478				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.39672				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.10169				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.53080				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.24087				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.05532				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.41457				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.74275				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.10057				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.91247				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.59282				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.72187				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.28194				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.37943				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.28194				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	99.85026				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	99.81094				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.62816				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.80238				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.28137				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	90.56753				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 24/06/2025 Spot Bond					0.00000	115.60000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	107.99000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	117.88000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	116.03000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	114.88441				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.49919				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	88.37065				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.49919				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	88.66262				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	87.20956				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.72008				0.00	0	
Total NNF06 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 NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	103.81345				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07: On 29/07/2022 Spot Bond					0.00000	100.99665				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 08/09/2022 Spot Bond					0.00000	100.41735				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08: On 19/09/2022 Spot Bond					0.00000	100.27568				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	127.00014				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.22425				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.76870				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.78430				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.72933				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.61913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.97891				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.83103				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.78722				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.67136				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.85184				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.68876				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.10500	103.43765	8.10500	103.41527				0.00	0	7,130,231,96
Total NRA022 SPOT										0.00	0	7,130,231,96
Total For NRA022										0.00	0	7,130,231,96
NRA02 On 31/05/2023 Spot Bond			2.15000	206.25039	2.15000	206.19917				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.38000	105.05915	11.38000	105.02739			1,066,610,984,000.00		93,726,800	470,144,66
Total NRA028 SPOT									1,066,610,984,000.00		93,726,800	470,144,66
Total For NRA028									1,066,610,984,000.00		93,726,800	470,144,66
NRA02 On 30/11/2028 Spot Bond			100.00000	13.75545	100.00000	13.72501				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.19913				0.00	0	6,200,00
Total NTC23 SPOT										0.00	0	6,200,00
Total For NTC23										0.00	0	6,200,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC26 On 07/12/2023 Spot Bond					0.00000	101.21779				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.36634				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.37041				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.24929				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	101.09104				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.67818				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.35331				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.22280				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.57000	108.86620	8.57000	108.84138				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			7.69000	103.91743	7.69000	103.89586				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.94500	110.03592	8.94500	110.00977				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.03671				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.95641				0.00	0	50,000,00
Total OML12 SPOT										0.00	0	50,000,00
Total For OML12										0.00	0	50,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.55705				0.00	100,000,000	50,000,00
Total OML13 SPOT										0.00	100,000,000	50,000,00
Total For OML13										0.00	100,000,000	50,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	100.20079				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.82457				0.00	0	700,000,00
Total PEP01 SPOT										0.00	0	700,000,00
Total For PEP01										0.00	0	700,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	101.36710				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.63137				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.62561				0.00	3,000,000,000	1,500,000,00
Total PEP04 SPOT										0.00	3,000,000,000	1,500,000,00
Total For PEP04										0.00	3,000,000,000	1,500,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.69574				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.94520				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.66345				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.78000	106.65720	8.87000	106.29374			899,275,679,206,000.00	1,696,956,227,700	1,039,529,027,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R186 SPOT									19,275,679,206,000.00	696,956,227,700	039,529,027,80
Total For R186									19,275,679,206,000.00	696,956,227,700	039,529,027,80
R197 On 07/12/2023 Spot Bond			0.88000	328.72360	0.88000	328.65329			94,547,510,992,000.00	107,440,353,400	89,759,003,40
Total R197 SPOT									14,547,510,992,000.00	107,440,353,400	89,759,003,40
Total For R197									14,547,510,992,000.00	107,440,353,400	89,759,003,40
R202 On 07/12/2033 Spot Bond			4.04000	247.04447	4.00000	247.88737			103,739,717,516,000.00	25,678,147,900	139,772,925,10
Total R202 SPOT									13,739,717,516,000.00	25,678,147,900	139,772,925,10
Total For R202									13,739,717,516,000.00	25,678,147,900	139,772,925,10
R2023 On 28/02/2023 Spot Bond			6.42500	103.51590	6.50500	103.44709			825,227,000,000,000.00	128,440,000,000	340,400,400,00
Total R2023 SPOT									15,227,000,000,000.00	128,440,000,000	340,400,400,00
Total For R2023									15,227,000,000,000.00	128,440,000,000	340,400,400,00
R2030 On 31/01/2030 Spot Bond			10.42500	90.95293	10.55500	90.31555			963,320,561,632,500.00	1,531,253,770,900	2,539,745,006,50
Total R2030 SPOT									13,320,561,632,500.00	531,253,770,900	539,745,006,50
Total For R2030									13,320,561,632,500.00	531,253,770,900	539,745,006,50
R2032 On 31/03/2032 Spot Bond			10.88000	86.60459	11.00500	85.92252			426,332,049,344,000.00	1,509,773,166,300	2,004,795,741,20
Total R2032 SPOT									16,332,049,344,000.00	509,773,166,300	1,004,795,741,20
Total For R2032									16,332,049,344,000.00	509,773,166,300	1,004,795,741,20
R2035 On 28/02/2035 Spot Bond			11.21500	87.44242	11.30000	86.91601			858,262,381,048,500.00	789,858,437,900	1,232,784,346,60
Total R2035 SPOT									18,262,381,048,500.00	789,858,437,900	1,232,784,346,60
Total For R2035									18,262,381,048,500.00	789,858,437,900	1,232,784,346,60
R2037 On 31/01/2037 Spot Bond			11.41500	83.17944	11.50000	82.65235			214,146,653,060,500.00	456,780,258,700	1,541,704,583,70
Total R2037 SPOT									14,146,653,060,500.00	456,780,258,700	541,704,583,70
Total For R2037									14,146,653,060,500.00	456,780,258,700	541,704,583,70
R2040 On 31/01/2040 Spot Bond			11.52000	85.04566	11.61000	84.45161			959,384,688,512,000.00	430,502,143,100	1,293,501,243,20
Total R2040 SPOT									19,384,688,512,000.00	430,502,143,100	293,501,243,20
Total For R2040									19,384,688,512,000.00	430,502,143,100	293,501,243,20
R2044 On 31/01/2044 Spot Bond			11.49000	82.05168	11.60000	81.31998			452,219,867,596,000.00	474,518,700,400	1,963,767,882,40
Total R2044 SPOT									12,219,867,596,000.00	474,518,700,400	1,963,767,882,40
Total For R2044									12,219,867,596,000.00	474,518,700,400	1,963,767,882,40
R2048 On 28/02/2048 Spot Bond			11.45000	80.79243	11.55000	80.11076			526,381,474,875,000.00	1,705,360,827,500	1,837,994,108,30
Total R2048 SPOT									16,381,474,875,000.00	705,360,827,500	1,337,994,108,30
Total For R2048									16,381,474,875,000.00	705,360,827,500	1,337,994,108,30
R209 On 31/03/2036 Spot Bond			11.25500	67.04936	11.34500	66.57040			810,353,837,142,500.00	427,397,053,500	805,126,342,20
Total R209 SPOT									10,353,837,142,500.00	427,397,053,500	305,126,342,20
Total For R209									10,353,837,142,500.00	427,397,053,500	305,126,342,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210 On 31/03/2028 Spot Bond			2.86000	222.45091	2.77000	223.44567			430,721,955,950,000.00	150,602,082,500	327,267,948,10
Total R210 SPOT									10,721,955,950,000.00	150,602,082,500	327,267,948,10
Total For R210									10,721,955,950,000.00	150,602,082,500	327,267,948,10
R213 On 28/02/2031 Spot Bond			10.73000	81.72524	10.86000	81.08418			664,837,525,968,000.00	341,550,561,600	1,036,486,482,00
Total R213 SPOT									14,837,525,968,000.00	341,550,561,600	1,036,486,482,00
Total For R213									14,837,525,968,000.00	341,550,561,600	1,036,486,482,00
R214 On 28/02/2041 Spot Bond			11.49000	64.21735	11.59500	63.64883			022,174,617,912,000.00	1,046,316,328,800	1,053,001,570,80
Total R214 SPOT									22,174,617,912,000.00	1,046,316,328,800	1,053,001,570,80
Total For R214									22,174,617,912,000.00	1,046,316,328,800	1,053,001,570,80
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.88833			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.64067			0.00	176,000,000	44,000,00
Total RDFB14 SPOT									0.00	176,000,000	44,000,00
Total For RDFB14									0.00	176,000,000	44,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.70229			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.57615			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.92022			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.30052			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.22977			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.10940			0.00	0	
Total RDFB22 SPOT									0.00	0	
Total For RDFB22									0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.73884			0.00	100,000,000	50,000,00
Total RDFB23 SPOT									0.00	100,000,000	50,000,00

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 RDFB23										0.00	100,000,000	50,000,000
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.05157				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.85029				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	102.19310				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	101.41454				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.33079				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	98.96827				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	100.77835				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.39172				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.78006				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.76903				0.00	50,000,000	50,000,000
Total RED501 SPOT										0.00	50,000,000	50,000,000
Total For RED501										0.00	50,000,000	50,000,000
RED60: On 09/08/2024 Spot Bond					0.00000	100.25295				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.27841				0.00	340,000,000	170,000,000

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 RED704 SPOT										0.00	340,000,000	170,000,000
Total For RED704										0.00	340,000,000	170,000,000
RED704 On 17/04/2023 Spot Bond					0.00000	102.81890				0.00	480,000,000	240,000,000
Total RED705 SPOT										0.00	480,000,000	240,000,000
Total For RED705										0.00	480,000,000	240,000,000
RES40 On 13/10/2022 Spot Bond					0.00000	99.87142				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.64618				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES49 On 03/08/2023 Spot Bond					0.00000	101.47207				0.00	0	0
Total RES49 SPOT										0.00	0	0
Total For RES49										0.00	0	0
RES50 On 22/10/2023 Spot Bond					0.00000	101.90607				0.00	0	0
Total RES50 SPOT										0.00	0	0
Total For RES50										0.00	0	0
RES52 On 07/05/2024 Spot Bond					0.00000	100.96584				0.00	0	0
Total RES52 SPOT										0.00	0	0
Total For RES52										0.00	0	0
RES53 On 20/09/2025 Spot Bond					0.00000	100.27031				0.00	0	0
Total RES53 SPOT										0.00	0	0
Total For RES53										0.00	0	0
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.25425				0.00	0	0
Total RFCA1 SPOT										0.00	0	0
Total For RFCA1										0.00	0	0
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.26961				0.00	0	0
Total RFCB1 SPOT										0.00	0	0
Total For RFCB1										0.00	0	0
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.28778				0.00	0	0
Total RFCC1 SPOT										0.00	0	0
Total For RFCC1										0.00	0	0
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.33212				0.00	0	0
Total RFCD1 SPOT										0.00	0	0
Total For RFCD1										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
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			8.22500	102.36365	8.22500	102.34111				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.67500	94.36742	11.67500	94.33817				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.16000	92.24072	12.16000	92.21098				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.52346				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.23500	93.61730	11.23500	93.58935				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.14802				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.22614				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.26000	103.91226	9.26000	103.88671			33,336,000,000.00		3,600,000	840,400,000
Total SBS20 SPOT									33,336,000,000.00		3,600,000	840,400,000
Total For SBS20									33,336,000,000.00		3,600,000	840,400,000
SBS21 On 15/05/2026 Spot Bond					0.00000	103.73008				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.63000	106.01461	8.63000	105.98987				0.00	0	
Total SBS27 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 Interc
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.34000	97.27450	9.34000	97.25038				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.60500	101.32308	9.60500	101.29711				0.00	0	5,000,000,00
Total SBS31 SPOT										0.00	0	5,000,000,00
Total For SBS31										0.00	0	5,000,000,00
SBS34 On 19/09/2024 Spot Bond			8.60500	105.90987	8.60500	105.88563				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.75500	104.71121	8.75500	104.68643				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.68000	99.27613	10.68000	99.24761				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.50000	102.63227	6.50000	102.61440				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.03000	106.13278	9.03000	106.10732				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.81500	105.69718	9.81500	105.66967				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.21500	106.14809	7.21500	106.12731				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.42195				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.23000	8.23000	8.23000	106.40841				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.45935				0.00	0	24,700,00

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 SBS52 SPOT										0.00	0	24,700,00
Total For SBS52										0.00	0	24,700,00
SBS53 On 03/05/2027 Spot Bond					0.00000	103.09314				0.00	5,000,000,000	2,500,000,00
Total SBS53 SPOT										0.00	5,000,000,000	2,500,000,00
Total For SBS53										0.00	5,000,000,000	2,500,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.35978				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.37382				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.63418				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.21996				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.71384				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.64308				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.18504				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.19186				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.79884				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.58794				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS70 On 02/02/2025 Spot Bond					0.00000	100.81491				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.71134				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.33677				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.04236				0.00	700,000,000	350,000,00
Total SBS74 SPOT										0.00	700,000,000	350,000,00
Total For SBS74										0.00	700,000,000	350,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	101.09030				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.14559				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.00000	323.70968	2.00000	323.63059				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.90000	4.90000	4.90000	228.19686				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.48737				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.18591				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.04947				0.00	0	240,000,00
Total SBT102 SPOT										0.00	0	240,000,00
Total For SBT102										0.00	0	240,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.64706				0.00	5,600,000	45,900,00
Total SBT103 SPOT										0.00	5,600,000	45,900,00

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 SBT103										0.00	5,600,000	45,900,00
SBT10 ⁴ On 30/09/2025 Spot Bond					0.00000	104.79877				0.00	150,000,000	124,500,00
Total SBT104 SPOT										0.00	150,000,000	124,500,00
Total For SBT104										0.00	150,000,000	124,500,00
SBT10 ⁵ 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	
SBT10 ⁶ On 31/12/2026 Spot Bond					0.00000	100.61055				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 ⁷ On 08/04/2027 Spot Bond					0.00000	100.04029				0.00	0	27,000,00
Total SBT107 SPOT										0.00	0	27,000,00
Total For SBT107										0.00	0	27,000,00
SBT20 ¹ On 13/02/2023 Spot Bond					0.00000	102.22747				0.00	172,000,000	43,000,00
Total SBT201 SPOT										0.00	172,000,000	43,000,00
Total For SBT201										0.00	172,000,000	43,000,00
SBT20 ² On 03/12/2023 Spot Bond					0.00000	101.82111				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 ³ On 03/12/2023 Spot Bond			7.87500	104.22408	7.87500	104.20209				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20 ⁴ On 16/04/2024 Spot Bond					0.00000	101.00892				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20 ⁶ On 31/01/2025 Spot Bond					0.00000	102.37551				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT20 ⁷ On 25/06/2025 Spot Bond					0.00000	106.06286				0.00	288,000,000	72,000,00
Total SBT207 SPOT										0.00	288,000,000	72,000,00
Total For SBT207										0.00	288,000,000	72,000,00
SBT20 ⁸ On 28/11/2025 Spot Bond					0.00000	102.74656				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT20 ⁹ On 29/06/2026 Spot Bond					0.00000	100.28058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.83393				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.12222				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.17387				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.82000	96.91610	9.82000	96.89043				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.80935				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.79209				0.00	116,000,000	29,000,000
Total SLRA5 SPOT										0.00	116,000,000	29,000,000
Total For SLRA5										0.00	116,000,000	29,000,000
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.83656				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.82974				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.88416				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.81621				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.88416				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.87054				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.96571				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.84342				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.91135				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.90453				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.20000	105.30909	8.20000	105.28596				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.66625				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.93137				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.83227				0.00	0	1,000,000,00
Total SOLB01 SPOT										0.00	0	1,000,000,00
Total For SOLB01										0.00	0	1,000,000,00
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.76319				0.00	950,000,000	475,000,00
Total SPDA12 SPOT										0.00	950,000,000	475,000,00
Total For SPDA12										0.00	950,000,000	475,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.98744				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.70711				0.00	0	
Total SPDA14 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 SPDA14									0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.72111			0.00	0	
Total SPDA15 SPOT									0.00	0	
Total For SPDA15									0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.17297			0.00	0	
Total SPG004 SPOT									0.00	0	
Total For SPG004									0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.14105			0.00	200,000,000	100,000,000
Total SPG005 SPOT									0.00	200,000,000	100,000,000
Total For SPG005									0.00	200,000,000	100,000,000
SPG00 On 18/06/2024 Spot Bond					0.00000	100.79861			0.00	0	
Total SPG007 SPOT									0.00	0	
Total For SPG007									0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.01301			0.00	0	
Total SPG008 SPOT									0.00	0	
Total For SPG008									0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.40617			0.00	0	
Total SPG009 SPOT									0.00	0	
Total For SPG009									0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.57861			0.00	0	
Total SPG010 SPOT									0.00	0	
Total For SPG010									0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.08046			0.00	0	
Total SSA07 SPOT									0.00	0	
Total For SSA07									0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.02470			0.00	0	
Total SSA08 SPOT									0.00	0	
Total For SSA08									0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.18500	3.18500	3.18500	159.65823			0.00	0	
Total SSN011 SPOT									0.00	0	
Total For SSN011									0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.84500	106.41277	8.84500	106.38761			0.00	0	
Total SSN017 SPOT									0.00	0	
Total For SSN017									0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.35000	83.56719	10.35000	83.54428			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	98.82463				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN029 On 13/10/2023 Spot Bond					0.00000	99.85850				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			7.90500	104.46720	7.90500	104.44508				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.93000	117.50167	4.93000	117.46356				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.86096				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.12938				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.36997				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			1.91000	1.91000	1.91000	324.03026				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	101.15946				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	101.02050				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06(On 05/10/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.06000	3.06000	3.06000	160.14969				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			4.93000	4.93000	4.93000	117.46356				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.20500	4.20500	4.20500	113.33592				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			3.95000	3.95000	3.95000	210.06493				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.66234				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.65159				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.36367				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.35610				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	100.82001				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.74228				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	100.27139				0.00	228,000,000	57,000,000
Total SSN077 SPOT										0.00	228,000,000	57,000,000

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 SSN077										0.00	228,000,000	57,000,000
SSN077 On 13/07/2023 Spot Bond					0.00000	99.85578				0.00	152,000,000	38,000,000
Total SSN078 SPOT										0.00	152,000,000	38,000,000
Total For SSN078										0.00	152,000,000	38,000,000
SSN078 On 27/08/2024 Spot Bond					0.00000	100.73268				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN081 On 12/09/2025 Spot Bond					0.00000	100.42334				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN082 On 05/11/2023 Spot Bond					0.00000	101.01483				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN083 On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	228.71818				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN084 On 21/12/2026 Spot Bond					0.00000	99.30830				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN089 On 31/01/2030 Spot Bond					0.00000	99.40838				0.00	0	0
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0
SSN093 On 28/05/2025 Spot Bond					0.00000	100.55483				0.00	0	0
Total SSN096 SPOT										0.00	0	0
Total For SSN096										0.00	0	0
SSN096 On 28/02/2027 Spot Bond					0.00000	100.69930				0.00	0	0
Total SSN098 SPOT										0.00	0	0
Total For SSN098										0.00	0	0
SSN098 On 07/06/2023 Spot Bond					0.00000	100.51767				0.00	0	0
Total SSN099 SPOT										0.00	0	0
Total For SSN099										0.00	0	0
SSN099 On 31/01/2030 Spot Bond			11.22000	87.29636	11.22000	87.27004				0.00	0	0
Total SSN100 SPOT										0.00	0	0
Total For SSN100										0.00	0	0
SSN100 On 21/12/2026 Spot Bond					0.00000	100.29650				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 SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.10000	208.49337	4.10000	208.43068				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.05500	225.06960	5.05500	224.99614				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.85273				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	100.11582				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/09/2022 Spot Bond					0.00000	100.37061				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.53036				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	101.38485				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	101.30261				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	101.51706				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	101.37284				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	101.05389				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14: On 09/11/2023 Spot Bond					0.00000	101.34086				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.48797				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.66733				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN15: On 05/07/2022 Spot Bond					0.00000	101.41327				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN15: On 05/07/2022 Spot Bond					0.00000	101.41327				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN16: On 05/07/2022 Spot Bond					0.00000	101.39741				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.42133				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 09/09/2022 Spot Bond					0.00000	100.39638				0.00	0	
Total SSN162 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 SSN162										0.00	0	
SSN16: On 12/09/2022 Spot Bond					0.00000	100.40411				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	100.39247				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.35965				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.35562				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.35965				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.35664				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16: On 15/09/2022 Spot Bond					0.00000	100.32740				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17: On 19/09/2022 Spot Bond					0.00000	100.27568				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17: On 26/09/2022 Spot Bond					0.00000	100.18760				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17: On 03/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000.00
Total SSN172 SPOT										0.00	0	100,000,000.00
Total For SSN172										0.00	0	100,000,000.00
SST201 On 08/12/2026 Spot Bond					0.00000	100.84395				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.16256				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.36000	101.37439	9.36000	101.34905				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.65565				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.71057				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.70824				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.71759				0.00	380,000,000	190,000,000
Total T17A13 SPOT										0.00	380,000,000	190,000,000
Total For T17A13										0.00	380,000,000	190,000,000
T17A21 On 21/02/2026 Spot Bond					0.00000	100.73725				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.72558				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.73725				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.67667	7.21000	102.65659				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.86510	7.72000	102.84358				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.89520				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TC002 On 15/02/2027 Spot Bond					0.00000	101.03192				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.07778				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.44611				0.00	6,030,000,000	5,780,000,000
Total TFS154 SPOT										0.00	6,030,000,000	5,780,000,000
Total For TFS154										0.00	6,030,000,000	5,780,000,000
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.88511				0.00	4,960,000,000	4,960,000,000
Total TFS156 SPOT										0.00	4,960,000,000	4,960,000,000
Total For TFS156										0.00	4,960,000,000	4,960,000,000
TFS157 On 16/11/2023 Spot Bond					0.00000	101.01687				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.67738				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.09089				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.18021				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.60212				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.78905				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.88582				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.00297				0.00	0	
Total TFS167 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 TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.13026				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.43013				0.00	0	310,000,00
Total TFS169 SPOT										0.00	0	310,000,00
Total For TFS169										0.00	0	310,000,00
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.58245				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171€ On 22/02/2025 Spot Bond					0.00000	100.75324				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172€ On 22/02/2027 Spot Bond					0.00000	100.82144				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	
TH15A7€ On 21/11/2022 Spot Bond					0.00000	100.75826				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3€ On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.12814				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4€ On 21/11/2022 Spot Bond					0.00000	100.72885				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8€ On 21/11/2022 Spot Bond					0.00000	100.73282				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1€ On 21/11/2022 Spot Bond					0.00000	100.78657				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2€ On 21/11/2022 Spot Bond					0.00000	100.85189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.86008				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.84145				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.93701				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.81343				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.45820				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.21489				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.06180				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.74921				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.93145				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.14938	8.49000	103.12569				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.80611				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A ⁱ On 21/08/2024 Spot Bond					0.00000	100.74334				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A ⁱ On 21/08/2022 Spot Bond					0.00000	100.74673				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A ⁱ On 21/08/2024 Spot Bond					0.00000	100.73983				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A ⁱ On 21/08/2024 Spot Bond			5.76000	102.14030	5.76000	102.12428				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B ⁱ On 21/08/2024 Spot Bond					0.00000	100.76554				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B ⁱ On 21/08/2024 Spot Bond					0.00000	101.00023				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B ⁱ On 21/08/2024 Spot Bond					0.00000	100.80992				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C ⁱ On 21/08/2024 Spot Bond					0.00000	100.80174				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C ⁱ On 21/08/2024 Spot Bond					0.00000	100.85778				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C ⁱ On 21/08/2024 Spot Bond					0.00000	100.84261				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D ⁱ On 21/08/2024 Spot Bond					0.00000	101.05247				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D ⁱ On 21/08/2024 Spot Bond					0.00000	101.15140				0.00	0	
Total TH16D2 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 TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.09322				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.78975				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.77225				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.76642				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.83172				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.80490				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.80141				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.04593				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.00290				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.97614				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.65566				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.67323				0.00	340,000,000	170,000,00

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 TH17O3 SPOT										0.00	340,000,000	170,000,000
Total For TH17O3										0.00	340,000,000	170,000,000
TL23 On 05/09/2022 Spot Bond					0.00000	100.48264				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.30500	103.25938	7.30500	103.23896			365,250,000,000.00		50,000,000	25,000,000
Total TL24 SPOT									365,250,000,000.00		50,000,000	25,000,000
Total For TL24									365,250,000,000.00		50,000,000	25,000,000
TL25 On 04/09/2024 Spot Bond			8.22500	105.81980	8.22500	105.79662			0.00		0	6,200,000
Total TL25 SPOT									0.00		0	6,200,000
Total For TL25									0.00		0	6,200,000
TL26 On 25/11/2024 Spot Bond					0.00000	102.49048			0.00		0	
Total TL26 SPOT									0.00		0	
Total For TL26									0.00		0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.47874			0.00		0	
Total TL27 SPOT									0.00		0	
Total For TL27									0.00		0	
TL28 On 24/04/2025 Spot Bond			9.34000	101.68066	9.34000	101.65531			0.00		0	
Total TL28 SPOT									0.00		0	
Total For TL28									0.00		0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.49887			0.00		0	
Total TL29 SPOT									0.00		0	
Total For TL29									0.00		0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.07865			0.00		0	
Total TL30 SPOT									0.00		0	
Total For TL30									0.00		0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.15788			0.00		0	
Total TL31 SPOT									0.00		0	
Total For TL31									0.00		0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.16586			0.00		0	
Total TL32 SPOT									0.00		0	
Total For TL32									0.00		0	
TN23 On 06/11/2023 Spot Bond			8.37500	104.76802	8.37500	104.74467			1,192,693,800,000.00		142,411,200	1,209,691,100
Total TN23 SPOT									1,192,693,800,000.00		142,411,200	1,209,691,100
Total For TN23									1,192,693,800,000.00		142,411,200	1,209,691,100

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/R On 06/11/2023 Spot Bond			100.00000	42.58599	100.00000	42.49225			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.72000	102.99412	9.72000	102.96712		1,977,477,624,000.00		203,444,200	1,738,844,200
Total TN25 SPOT								1,977,477,624,000.00		203,444,200	1,738,844,200
Total For TN25								1,977,477,624,000.00		203,444,200	1,738,844,200
TN25/R On 19/08/2025 Spot Bond			100.00000	20.11180	100.00000	20.06680			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.97000	93.03779	10.97000	93.01079		1,911,522,500,000.00		174,250,000	18,723,125,100
Total TN27 SPOT								1,911,522,500,000.00		174,250,000	18,723,125,100
Total For TN27								1,911,522,500,000.00		174,250,000	18,723,125,100
TN27/R On 14/11/2027 Spot Bond			100.00000	11.18627	100.00000	11.16165			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.48500	98.64119	11.48500	98.61618			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.15500	94.00785	12.15500	93.97755			0.00	0	955,000,000
Total TN30 SPOT									0.00	0	955,000,000
Total For TN30									0.00	0	955,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	117.40054	8.00000	117.37538			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.50700	97.65776	12.50700	97.63085			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.95500	87.24220	12.95500	87.21228			0.00	0	1,300,000,000
Total TN40 SPOT									0.00	0	1,300,000,000
Total For TN40									0.00	0	1,300,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.54959	10.75000	102.52026			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.01927			0.00	0	
Total TNF25 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 TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.09460				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.36000	102.14405	5.36000	103.63476				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.25274				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.25072				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.25502				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.26108				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.48241	7.61000	100.30657				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.22519				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.54196				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			7.61500	101.73454	7.61500	101.71389				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.79741				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.00661				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.73831				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.39079				0.00	64,000,000	16,000,00
Total TRA4A3 SPOT										0.00	64,000,000	16,000,00
Total For TRA4A3										0.00	64,000,000	16,000,00
TRA4A: On 13/04/2024 Spot Bond			7.90500	104.23672	7.90500	104.21465			505,920,000,000.00	0.00	64,000,000	16,000,00
Total TRA4A4 SPOT									505,920,000,000.00	0.00	64,000,000	16,000,00
Total For TRA4A4									505,920,000,000.00	0.00	64,000,000	16,000,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.39079				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.95579	8.62000	101.93228				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.86253				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.14999				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.28369				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.27158				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.35014				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.35014				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP260 On 16/09/2022 Spot Bond					0.00000	98.97969				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.47067				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.29208				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	95.69699				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.60573				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.40986				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.08973				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	101.19114				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	101.10150				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.99201				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.63416				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.60467				0.00	0	
Total TWC410 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 TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.57613				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.47448				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.39960				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.19000	103.97582	11.19000	103.94506				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.78218				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.87057				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.80260				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.89096				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.91136				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.94398				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.08794				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.11508				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.94711				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.65269				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.24566				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.77502				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.79720				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.70873				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.95251				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.35847				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.21e+017	882,616,746,586	521,320,863,81
Total for SPOT :										1.21e+017	882,616,746,586	521,320,863,81
Total Futures										1.21e+017	882,616,751,628	521,322,167,76
Total Options										0.00	0	129,00
Grand Total:										1.21e+017	882,616,751,628	521,322,296,76