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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/07/2022

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			12.43782	73.70292	12.41566	73.80643			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.67077	71.04581	12.64704	71.15365			0.00	0	
ES33	On	02/02/2023	Bond Future			12.89327	72.28081	12.86802	72.39256			0.00	0	
ES33	On	04/05/2023	Bond Future			13.10265	69.83215	13.07594	69.94747			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.86169	71.44775	12.82874	71.62072			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			13.07932	68.27988	13.04438	68.45815			0.00	0	
ES42	On	02/02/2023	Bond Future			13.27996	69.46881	13.24310	69.65216			0.00	0	
ES42	On	04/05/2023	Bond Future			13.47761	66.49705	13.43881	66.68525			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	04/08/2022	Bond Future			161.04414	161.04414	161.67005	161.67005			0.00	0	10,00
I2025	On	03/11/2022	Bond Future			163.50597	163.50597	164.14744	164.14744			0.00	0	
I2025	On	02/02/2023	Bond Future			164.65830	164.65830	165.31523	165.31523			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			167.70998	167.70998	168.38232	168.38232			0.00	0	
Total I2025 Future												0.00	0	10,00
Total For I2025												0.00	0	10,00
I2029	On	04/08/2022	Bond Future			118.38722	118.38722	118.26553	118.26553			88,672,027.78	749	2,60
I2029	On	03/11/2022	Bond Future			118.94827	118.94827	118.82895	118.82895			0.00	0	
I2029	On	02/02/2023	Bond Future			121.01293	121.01293	120.89492	120.89492			0.00	0	
I2029	On	04/05/2023	Bond Future			121.96983	121.96983	121.85163	121.85163			0.00	0	
Total I2029 Future												88,672,027.78	749	2,60
Total For I2029												88,672,027.78	749	2,60
I2033	On	04/08/2022	Bond Future			111.27474	111.27474	113.56921	113.56921			44,509,896.00	400	9,00
I2033	On	03/11/2022	Bond Future			111.64242	111.64242	113.97600	113.97600			0.00	0	
I2033	On	02/02/2023	Bond Future			113.57999	113.57999	115.95735	115.95735			0.00	0	
I2033	On	04/05/2023	Bond Future			114.31401	114.31401	116.73731	116.73731			0.00	0	
Total I2033 Future												44,509,896.00	400	9,00
Total For I2033												44,509,896.00	400	9,00
I2038	On	04/08/2022	Bond Future			124.62981	124.62981	125.66811	125.66811			12,462,981.00	100	4,80
I2038	On	03/11/2022	Bond Future			126.53515	126.53515	127.59391	127.59391			0.00	0	
I2038	On	02/02/2023	Bond Future			126.83551	126.83551	127.91584	127.91584			0.00	0	
I2038	On	04/05/2023	Bond Future			129.18700	129.18700	130.29001	130.29001			0.00	0	
Total I2038 Future												12,462,981.00	100	4,80
Total For I2038												12,462,981.00	100	4,80
I2046	On	04/08/2022	Bond Future			112.79931	112.79931	116.12133	116.12133			90,239,448.00	800	17,30
I2046	On	03/11/2022	Bond Future			112.56160	112.56160	115.93865	115.93865			0.00	0	1,50
I2046	On	02/02/2023	Bond Future			114.51599	114.51599	117.95480	117.95480			0.00	0	
I2046	On	04/05/2023	Bond Future			114.61915	114.61915	118.12339	118.12339			0.00	0	
Total I2046 Future												90,239,448.00	800	18,90
Total For I2046												90,239,448.00	800	18,90
I2050	On	04/08/2022	Bond Future			113.65717	113.65717	115.27790	115.27790			84,447,277.31	743	12,00
I2050	On	03/11/2022	Bond Future			115.39418	115.39418	117.04399	117.04399			0.00	0	
I2050	On	02/02/2023	Bond Future			115.29132	115.29132	116.97270	116.97270			0.00	0	
I2050	On	04/05/2023	Bond Future			117.42883	117.42883	119.14361	119.14361			0.00	0	
Total I2050 Future												84,447,277.31	743	12,00
Total For I2050												84,447,277.31	743	12,00
R186	On	04/08/2022	Bond Future			9.14739	106.18929	8.98125	106.79618		4.91	42,475,716.00	400	86,40
R186	On	03/11/2022	Bond Future			9.36898	107.78635	9.18910	108.40631		4.78	0.00	0	12,90
R186	On	02/02/2023	Bond Future			9.56171	104.33643	9.36644	104.97005		4.90	0.00	0	
R186	On	04/05/2023	Bond Future			9.74277	106.25031	9.53020	106.89768		4.79	0.00	0	

Contract 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												42,475,716.00	400	99,36
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	4.61	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,747.45000	7.74745	8,354,340	4.61	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			2.84000	0.00284	0,080	3.58	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,144.24000	3.14424	3,748,370	3.58	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			3.20000	0.00320	0,100	3.60	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,106.57000	3.10657	3,710,360	3.60	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.22000	0.00022	0,000	3.39	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,828.91000	3.82891	4,435,580	3.39	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			2,923.05000	2.92305	2,348,930	5.87	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			45.00000	0.04500	77,770	5.87	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Call			2.52000	0.00252	0,070	3.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,181.96000	3.18196	3,786,400	3.57	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,657.85000	2.65785	3,176,660	4.69	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			353.91000	0.35391	250,560	4.69	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,629.93000	2.62993	3,146,540	4.69	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,602.35000	2.60235	3,116,540	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			744.01000	0.74401	537,230	4.69	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,715.13000	1.71513	2,128,310	4.69	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Call			177.38000	0.17738	123,230	4.73	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Put			3,562.27000	3.56227	4,128,080	4.73	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			346.28000	0.34628	245,130	4.69	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			361.86000	0.36186	256,090	4.68	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			352.36000	0.35236	272,050	4.66	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,764.41000	3.76441	4,317,720	4.66	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			340.17000	0.34017	262,500	4.66	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,820.09000	3.82009	4,376,040	4.66	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			346.33000	0.34633	267,240	4.66	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,792.31000	3.79231	4,346,840	4.66	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			3,039.35000	3.03935	3,515,310	4.51	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			881.55000	0.88155	707,540	4.51	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			3,019.26000	3.01926	3,492,620	4.51	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			859.42000	0.85942	689,940	4.50	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,059.89000	3.05989	3,537,780	4.50	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			870.27000	0.87027	698,860	4.51	0.00	0	
Total R186 Option												0.00	0	19,42
Total For R186												42,475,716.00	400	118,77
R197	On	04/08/2022	Bond Future			329.57818	329.57818	329.73532	329.73532			0.00	0	80
R197	On	03/11/2022	Bond Future			334.61551	334.61551	334.78712	334.78712			0.00	0	

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	02/02/2023	Bond Future			331.67627	331.67627	331.85912	331.85912			0.00	0	
R197	On	04/05/2023	Bond Future			337.82689	337.82689	338.01967	338.01967			0.00	0	
Total R197 Future												0.00	0	81
Total For R197												0.00	0	81
R202	On	04/08/2022	Bond Future			241.31088	241.31088	242.53318	242.53318			0.00	0	6,8
R202	On	03/11/2022	Bond Future			244.99894	244.99894	246.24893	246.24893			0.00	0	
R202	On	02/02/2023	Bond Future			244.60501	244.60501	245.88278	245.88278			0.00	0	
R202	On	04/05/2023	Bond Future			249.13915	249.13915	250.44540	250.44540			0.00	0	
Total R202 Future												0.00	0	6,8
Total For R202												0.00	0	6,8
R2023	On	04/08/2022	Bond Future			6.61945	104.03483	6.61076	104.03954		0.66	0.00	0	26,7
R2023	On	03/11/2022	Bond Future			7.03216	101.68092	7.00392	101.68954		0.40	0.00	0	
Total R2023 Future												0.00	0	26,7
R2023	On	04/08/2022	Bond Future	6.03	Call			1.33000	0.00133	1,100	0.53	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			317.24000	0.31724	321,720	0.53	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			1.51000	0.00151	1,250	0.53	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			311.96000	0.31196	316,410	0.53	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			1.71000	0.00171	1,420	0.53	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			306.71000	0.30671	311,130	0.53	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			9.88000	0.00988	7,840	0.31	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			240.70000	0.24070	247,280	0.31	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			10.33000	0.01033	8,230	0.31	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			238.09000	0.23809	244,610	0.31	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			10.80000	0.01080	8,630	0.31	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			235.49000	0.23549	241,940	0.31	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	26,7
R2030	On	04/08/2022	Bond Future			10.75003	86.32810	10.66664	86.71172		8.26	120,773,011.90	1,399	91,4
R2030	On	03/11/2022	Bond Future			10.96034	87.62744	10.87211	88.02018		8.18	1,840,176.24	21	19,5
R2030	On	02/02/2023	Bond Future			11.15539	85.12264	11.06200	85.52472		8.48	0.00	0	
R2030	On	04/05/2023	Bond Future			11.34496	86.68544	11.24625	87.09670		8.34	0.00	0	
Total R2030 Future												122,613,188.14	1,420	110,9
R2030	On	04/08/2022	Bond Future	10.95	Call			1,717.34000	1.71734	1,387,750	8.87	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			422.65000	0.42265	476,680	8.87	0.00	0	8
R2030	On	04/08/2022	Bond Future	9.54	Put			5,403.21000	5.40321	5,786,830	4.58	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			0.00000	0.00000	0,000	4.56	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			5,353.39000	5.35339	5,737,010	4.56	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			0.00000	0.00000	0,000	4.53	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/08/2022	Bond Future	9.56	Put			5,303.60000	5.30360	5,687,220	4.53	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	6.81	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			11,855.46000	11.85546	12,239,080	6.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	5.97	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			7,886.96000	7.88696	8,270,580	5.97	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.00000	0.00000	0,000	4.58	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			4,012.56000	4.01256	4,354,220	7.79	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			390.29000	0.39029	338,060	7.80	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			3,685.02000	3.68502	3,413,760	9.03	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,974.14000	3.97414	4,314,650	7.80	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			640.25000	0.64025	761,730	9.03	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			153.45000	0.15345	131,750	7.75	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			5,595.39000	5.59539	5,966,430	7.75	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			381.67000	0.38167	330,590	7.79	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			398.92000	0.39892	345,660	7.80	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,935.76000	3.93576	4,275,240	7.80	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			493.91000	0.49391	429,380	7.82	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			3,562.37000	3.56237	3,890,580	7.82	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			346.83000	0.34683	351,620	8.06	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			129.60000	0.12960	138,040	8.32	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			5,255.24000	5.25524	5,657,540	7.97	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			469.12000	0.46912	469,030	7.97	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			5,215.93000	5.21593	5,617,920	7.97	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			477.37000	0.47737	476,920	7.97	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			5,177.94000	5.17794	5,579,570	7.97	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			60.63000	0.06063	67,320	8.41	0.00	0	100
R2030	On	02/02/2023	Bond Future	9.80	Put			6,024.67000	6.02467	6,431,540	8.06	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			363.24000	0.36324	367,460	8.05	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.83	Put			5,900.65000	5.90065	6,306,950	8.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			429.03000	0.42903	430,680	8.00	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			5,453.88000	5.45388	5,857,610	8.00	0.00	0	100
R2030	On	02/02/2023	Bond Future	9.08	Put			9,236.71000	9.23671	9,646,880	8.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,674.31000	8.67431	9,084,830	8.32	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			278.55000	0.27855	285,390	8.12	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			6,615.35000	6.61535	7,024,270	8.12	0.00	0	100
R2030	On	02/02/2023	Bond Future	9.79	Call			341.45000	0.34145	346,420	8.06	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			6,066.16000	6.06616	6,473,210	8.06	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,914.86000	1.91486	2,215,380	8.62	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.99	Call			462.17000	0.46217	462,390	7.97	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			10,529.89000	10.52989	10,938,660	8.41	0.00	0	

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		97.81000	0.09781	105,750	8.39	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put		9,426.15000	9.42615	9,836,170	8.39	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call		105.05000	0.10505	113,140	8.38	0.00	0	40
R2030	On	02/02/2023	Bond Future	11.12	Call		2,239.53000	2.23953	2,143,260	8.59	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		1,989.53000	1.98953	2,295,340	8.59	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		2,336.73000	2.33673	2,235,170	8.62	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		4,219.79000	4.21979	4,641,430	7.91	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		1,173.34000	1.17334	1,182,310	7.91	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		4,190.91000	4.19091	4,611,140	7.91	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		2,729.38000	2.72938	2,636,780	8.42	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put		5,984.59000	5.98459	6,458,170	7.86	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call		1,010.64000	1.01064	1,028,800	7.87	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.42	Put		4,554.32000	4.55432	4,983,740	7.87	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		1,144.11000	1.14411	1,155,880	7.90	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		963.18000	0.96318	1,153,710	9.48	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.53	Call		1,158.53000	1.15853	1,168,910	7.91	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		7,665.24000	7.66524	8,130,420	7.95	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		368.41000	0.36841	424,690	7.93	0.00	0	50
R2030	On	04/05/2023	Bond Future	9.67	Put		7,291.64000	7.29164	7,759,180	7.93	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		427.19000	0.42719	485,990	7.91	0.00	0	40
R2030	On	04/05/2023	Bond Future	11.34	Put		2,338.73000	2.33873	2,657,390	8.42	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.00	Call		568.02000	0.56802	630,340	7.86	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call		6,003.90000	6.00390	5,783,170	9.48	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		6,844.72000	6.84472	7,314,780	7.91	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		145.36000	0.14536	177,440	8.03	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		10,081.58000	10.08158	10,524,920	8.03	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		4,249.09000	4.24909	4,672,120	7.90	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		325.63000	0.32563	379,550	7.95	0.00	0	10
R2030	On	04/05/2023	Bond Future	11.62	Call		3,435.93000	3.43593	3,308,350	8.66	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,892.01000	1.89201	2,175,690	8.66	0.00	0	40
R2030	On	04/05/2023	Bond Future	12.04	Call		4,608.50000	4.60850	4,434,000	9.04	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,371.86000	1.37186	1,608,620	9.04	0.00	0	1,00
Total R2030 Option											0.00	0	10,50
Total For R2030											122,613,188.14	1,420	121,50
R2032	On	04/08/2022	Bond Future			11.18910	85.88213	11.11016	86.28795	9.49	109,156,187.23	1,271	98,30
R2032	On	03/11/2022	Bond Future			11.39270	83.02258	11.30960	83.43770	9.86	16,355,448.26	197	76,20
R2032	On	02/02/2023	Bond Future			11.57877	84.44634	11.49141	84.87103	9.91	0.00	0	
R2032	On	04/05/2023	Bond Future			11.75532	81.83740	11.66360	82.27159	10.30	0.00	0	
Total R2032 Future											125,511,635.49	1,468	174,50

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	04/08/2022	Bond Future	8.97	Call			0.00000	0.00000	0,000	8.16	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			12,087.58000	12.08758	12,493,400	8.16	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			7,602.15000	7.60215	8,007,950	7.40	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			3,987.79000	3.98779	3,609,840	11.28	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			92.68000	0.09268	120,550	11.28	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call			197.75000	0.19775	126,700	8.82	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			2,349.68000	2.34968	2,684,450	8.82	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.00	Call			684.59000	0.68459	514,520	9.49	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			1,255.36000	1.25536	1,491,110	9.49	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			2,715.42000	2.71542	2,374,230	10.72	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			239.56000	0.23956	304,190	10.72	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			4.93000	0.00493	1,730	7.63	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			4,826.03000	4.82603	5,228,650	7.63	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			5.49000	0.00549	1,960	7.66	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			4,771.02000	4.77102	5,173,310	7.66	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			60.48000	0.06048	32,720	8.36	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			3,288.69000	3.28869	3,666,750	8.36	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			0.05000	0.00005	0,010	7.31	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			7,140.28000	7.14028	7,546,060	7.31	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			1.37000	0.00137	0,370	7.35	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.00000	0.00000	0,000	7.74	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			9,481.20000	9.48120	9,887,020	7.74	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			0.02000	0.00002	0,000	7.40	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			5,436.87000	5.43687	5,841,690	7.35	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			4.43000	0.00443	1,520	7.60	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			4,881.15000	4.88115	5,284,060	7.60	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			582.93000	0.58293	514,260	9.22	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			3,873.72000	3.87372	4,220,170	9.22	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			160.51000	0.16051	138,270	8.89	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			383.64000	0.38364	335,420	9.07	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			4,631.92000	4.63192	4,998,820	9.07	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			19.87000	0.01987	16,910	8.99	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put			4,328.35000	4.32835	4,687,840	9.13	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call			570.22000	0.57022	502,860	9.21	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			3,913.83000	3.91383	4,261,590	9.21	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			140.80000	0.14080	121,120	8.90	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			6,457.42000	6.45742	6,852,860	8.90	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call			11.82000	0.01182	10,040	9.01	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.16	Put			6,201.29000	6.20129	6,594,170	8.89	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.21	Call			182.58000	0.18258	157,440	8.89	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			5,948.64000	5.94864	6,338,620	8.89	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			10,900.12000	10.90012	11,313,460	9.01	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			14.09000	0.01409	11,980	9.01	0.00	0	4!
R2032	On	03/11/2022	Bond Future	9.36	Put			10,607.72000	10.60772	11,020,730	9.01	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			10,027.82000	10.02782	10,439,980	8.99	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			83.38000	0.08338	71,430	8.93	0.00	0	7!
R2032	On	03/11/2022	Bond Future	9.92	Put			7,458.63000	7.45863	7,861,800	8.93	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			2,565.45000	2.56545	2,352,570	10.26	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,372.15000	1.37215	1,574,390	10.26	0.00	0	5!
R2032	On	03/11/2022	Bond Future	12.30	Call			5,265.07000	5.26507	4,948,620	11.29	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			494.47000	0.49447	593,140	11.29	0.00	0	7!
R2032	On	03/11/2022	Bond Future	10.56	Call			454.10000	0.45410	398,470	9.13	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			754.90000	0.75490	899,740	11.38	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.40	Call			504.24000	0.50424	515,490	9.11	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			6,066.63000	6.06663	6,502,570	9.11	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			604.64000	0.60464	599,660	9.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,636.95000	5.63695	6,056,660	9.10	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.67	Call			806.29000	0.80629	793,200	9.21	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Put			4,947.17000	4.94717	5,358,770	9.21	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			357.96000	0.35796	387,800	9.14	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.22	Put			6,885.26000	6.88526	7,339,790	9.14	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			485.70000	0.48570	499,870	9.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			6,154.61000	6.15461	6,593,470	9.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			494.91000	0.49491	507,550	9.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			6,110.54000	6.11054	6,547,870	9.12	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			82.55000	0.08255	99,090	9.24	0.00	0	5!
R2032	On	02/02/2023	Bond Future	9.47	Put			10,784.24000	10.78424	11,225,470	9.24	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			206.93000	0.20693	232,830	9.18	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.92	Put			8,373.76000	8.37376	8,824,350	9.18	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			322.03000	0.32203	351,530	9.15	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,464.70000	3.46470	3,290,580	10.30	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,787.45000	1.78745	2,038,020	10.30	0.00	0	5!
R2032	On	02/02/2023	Bond Future	12.75	Call			6,599.30000	6.59930	6,319,450	11.38	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			7,174.08000	7.17408	7,628,270	9.15	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Call			57.83000	0.05783	70,310	9.24	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Put			11,683.27000	11.68327	12,120,440	9.24	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			3,014.29000	3.01429	2,861,180	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			2,053.10000	2.05310	2,324,680	10.12	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			5,006.46000	5.00646	5,521,970	9.66	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,188.35000	1.18835	1,270,250	9.65	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
R2032	On	04/05/2023	Bond Future	10.87	Put			5,077.12000	5.07712	5,593,210	9.65	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,203.32000	1.20332	1,284,940	9.66	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			5,041.58000	5.04158	5,557,390	9.66	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,218.67000	1.21867	1,299,990	9.66	0.00	0	
Total R2032 Option												0.00	0	29,96
Total For R2032												125,511,635.49	1,468	204,55
R2035	On	04/08/2022	Bond Future			11.45927	86.93214	11.42560	87.12616		10.61	8,693,214.00	100	129,02
R2035	On	03/11/2022	Bond Future			11.65006	83.75222	11.61443	83.95233		11.10	0.00	0	3,72
R2035	On	02/02/2023	Bond Future			11.82827	85.18745	11.79067	85.39345		11.19	0.00	0	
R2035	On	04/05/2023	Bond Future			11.98881	82.25182	11.94933	82.46334		11.74	0.00	0	
Total R2035 Future												8,693,214.00	100	132,74
R2035	On	04/08/2022	Bond Future	9.53	Call			0.00000	0.00000	0,000	9.38	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			12,056.54000	12.05654	12,250,560	9.38	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			0.02000	0.00002	0,010	9.36	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call			406.24000	0.40624	313,320	10.05	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			2,137.92000	2.13792	2,239,020	10.05	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			4,299.34000	4.29934	4,097,490	11.70	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			49.86000	0.04986	30,980	9.55	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			4,270.02000	4.27002	4,445,160	9.55	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			53.08000	0.05308	33,230	9.56	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			5,421.91000	5.42191	5,609,700	9.34	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			56.47000	0.05647	35,610	9.57	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			4,152.84000	4.15284	4,326,000	9.57	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			9,922.74000	9.92274	10,116,750	9.36	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			13.23000	0.01323	7,000	9.34	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put			4,211.31000	4.21131	4,385,480	9.56	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			104.20000	0.10420	96,370	11.70	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			29.47000	0.02947	17,190	9.46	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,747.28000	4.74728	4,929,020	9.46	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			4,314.63000	4.31463	4,491,790	10.38	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			788.27000	0.78827	762,100	10.46	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put			4,053.65000	4.05365	4,227,590	10.46	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			931.23000	0.93123	900,640	10.57	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			11,070.78000	11.07078	11,270,560	9.85	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			110.07000	0.11007	106,940	9.86	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			8,006.66000	8.00666	8,203,640	9.86	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			238.26000	0.23826	230,510	9.94	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			528.85000	0.52885	585,800	12.93	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			691.32000	0.69132	668,370	10.38	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022	Bond Future	11.15	Call			969.48000	0.96948	937,550	10.59	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,643.00000	3.64300	3,811,180	10.59	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			6,222.64000	6.22264	6,079,480	12.93	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			6,427.66000	6.42766	6,620,020	9.94	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Put			3,722.66000	3.72266	3,892,180	10.57	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			22.84000	0.02284	22,510	9.85	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.14	Call			950.32000	0.95032	918,890	10.58	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,682.77000	3.68277	3,851,450	10.58	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			789.09000	0.78909	842,300	10.30	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			6,014.58000	6.01458	6,273,790	10.30	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Call			1,047.77000	1.04777	1,100,300	10.44	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Put			5,262.34000	5.26234	5,520,870	10.44	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,064.98000	1.06498	1,117,020	10.45	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			526.30000	0.52630	585,890	10.19	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			7,085.23000	7.08523	7,350,820	10.19	0.00	0	50
R2035	On	02/02/2023	Bond Future	10.86	Call			762.11000	0.76211	814,860	10.28	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			6,107.64000	6.10764	6,366,390	10.28	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			775.52000	0.77552	828,600	10.29	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			750.07000	0.75007	858,590	13.15	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Call			258.96000	0.25896	316,800	10.19	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			9,062.92000	9.06292	9,326,760	10.19	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			467.07000	0.46707	531,660	10.19	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,394.68000	7.39468	7,665,270	10.19	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			505.99000	0.50599	567,410	10.19	0.00	0	40
R2035	On	02/02/2023	Bond Future	11.06	Put			5,220.60000	5.22060	5,478,640	10.45	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Call			90.12000	0.09012	120,150	10.18	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put			12,080.72000	12.08072	12,316,750	10.18	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			98.86000	0.09886	130,810	10.18	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			11,823.50000	11.82350	12,061,450	10.18	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			108.33000	0.10833	142,270	10.18	0.00	0	40
R2035	On	02/02/2023	Bond Future	10.87	Put			6,061.00000	6.06100	6,320,080	10.29	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			2,453.38000	2.45338	2,648,830	11.43	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			3,395.92000	3.39592	3,382,210	11.48	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			2,366.18000	2.36618	2,558,470	11.48	0.00	0	40
R2035	On	02/02/2023	Bond Future	13.22	Call			8,081.69000	8.08169	7,984,210	13.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			11,568.05000	11.56805	11,807,990	10.18	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			7,187.57000	7.18757	7,454,990	10.19	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			3,267.13000	3.26713	3,256,580	11.43	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,245.66000	1.24566	1,504,010	13.15	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Call			1,376.09000	1.37609	1,577,170	11.02	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		5,718.33000	5.71833	6,130,930	11.02	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		1,428.72000	1.42872	1,631,310	11.04	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		5,597.76000	5.59776	6,011,870	11.04	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,446.72000	1.44672	1,649,690	11.04	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		5,558.14000	5.55814	5,972,630	11.04	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		192.29000	0.19229	293,440	10.94	0.00	0	40
R2035	On	04/05/2023	Bond Future	9.85	Put		12,673.47000	12.67347	12,986,140	10.94	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		481.42000	0.48142	650,290	10.92	0.00	0	50
R2035	On	04/05/2023	Bond Future	10.42	Put		9,320.19000	9.32019	9,700,580	10.92	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		624.11000	0.62411	814,740	10.92	0.00	0	40
R2035	On	04/05/2023	Bond Future	11.22	Call		1,464.59000	1.46459	1,668,210	11.05	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		5,518.44000	5.51844	5,933,580	11.05	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		4,852.54000	4.85254	4,971,340	12.27	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		2,176.56000	2.17656	2,506,880	12.27	0.00	0	40
R2035	On	04/05/2023	Bond Future	13.18	Call		7,482.77000	7.48277	7,529,600	13.15	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		8,353.87000	8.35387	8,756,020	10.92	0.00	0	
Total R2035 Option											0.00	0	14,85
Total For R2035											8,693,214.00	100	147,64
R2037	On	04/08/2022	Bond Future			11.62278	78.59462	11.59932	78.73045	11.91	0.00	0	140,30
R2037	On	03/11/2022	Bond Future			11.80144	79.77773	11.77651	79.91869	11.84	0.00	0	2,00
R2037	On	02/02/2023	Bond Future			11.96797	76.88835	11.94160	77.03409	12.63	0.00	0	
R2037	On	04/05/2023	Bond Future			12.12712	78.30095	12.09939	78.45100	12.59	0.00	0	
Total R2037 Future											0.00	0	142,30
R2037	On	04/08/2022	Bond Future	10.91	Call		56.40000	0.05640	43,630	10.97	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		4,209.21000	4.20921	4,332,270	10.97	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		276.10000	0.27610	234,630	11.42	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	11.21	Put		2,582.44000	2.58244	2,676,800	11.42	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		629.94000	0.62994	560,270	11.77	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,679.90000	1.67990	1,746,060	11.77	0.00	0	0
R2037	On	04/08/2022	Bond Future	10.90	Put		4,268.42000	4.26842	4,392,100	10.96	0.00	0	0
R2037	On	04/08/2022	Bond Future	11.95	Call		2,402.38000	2.40238	2,279,250	12.73	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		408.06000	0.40806	420,760	12.73	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.10	Call		0.05000	0.00005	0,030	10.49	0.00	0	0
R2037	On	04/08/2022	Bond Future	10.10	Put		9,459.72000	9.45972	9,595,530	10.49	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		49.78000	0.04978	38,220	10.94	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,327.90000	4.32790	4,452,170	10.94	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		52.99000	0.05299	40,840	10.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		954.57000	0.95457	935,340	11.16	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		3,723.95000	3.72395	3,845,680	11.16	0.00	0	

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	11.31	Call		973.89000	0.97389	954,200	11.18		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,683.66000	3.68366	3,804,930	11.18		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		993.45000	0.99345	973,290	11.19		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		3,643.68000	3.64368	3,764,480	11.19		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		6,009.68000	6.00968	6,220,120	11.55		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		802.38000	0.80238	866,380	11.53		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		6,103.69000	6.10369	6,313,430	11.53		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		816.30000	0.81630	880,570	11.54		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		6,056.57000	6.05657	6,266,580	11.54		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		830.38000	0.83038	895,080	11.55		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,406.45000	1.40645	1,669,510	11.92		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		5,809.36000	5.80936	6,222,470	11.92		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		1,371.33000	1.37133	1,632,940	11.91		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		5,892.10000	5.89210	6,303,760	11.91		0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		1,388.82000	1.38882	1,651,160	11.91		0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		5,850.63000	5.85063	6,263,020	11.91		0.00	0	
Total R2037 Option												0.00	0	2,25
Total For R2037												0.00	0	144,60
R2040	On	04/08/2022	Bond Future			11.72589	80.16572	11.69717	80.34342	12.56		174,200,109.56	2,173	127,00
R2040	On	03/11/2022	Bond Future			11.89957	81.37249	11.86920	81.55601	12.49		0.00	0	4,40
R2040	On	02/02/2023	Bond Future			12.06161	78.26015	12.02960	78.44925	13.34		0.00	0	
R2040	On	04/05/2023	Bond Future			12.21609	79.69820	12.18252	79.89244	13.31		0.00	0	
Total R2040 Future												174,200,109.56	2,173	131,40
R2040	On	04/08/2022	Bond Future	9.70	Call		0.00000	0.00000	0,000	11.10		0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		14,058.17000	14.05817	14,235,870	11.10		0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		7.15000	0.00715	3,780	11.03		0.00	0	40
R2040	On	04/08/2022	Bond Future	11.05	Call		83.77000	0.08377	55,620	11.42		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		4,259.56000	4.25956	4,409,110	11.42		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		3,505.89000	3.50589	3,312,930	13.49		0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		6,585.38000	6.58538	6,759,710	11.03		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		74.37000	0.07437	48,840	11.39		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		250.59000	0.25059	235,330	13.49		0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Put		4,384.63000	4.38463	4,536,800	11.39		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		78.95000	0.07895	52,140	11.41		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,321.93000	4.32193	4,472,820	11.41		0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,090.07000	1.09007	1,058,920	11.93		0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,949.25000	3.94925	4,101,620	11.93		0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		701.61000	0.70161	681,140	11.63		0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put		4,922.84000	4.92284	5,085,890	11.63		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022	Bond Future	11.39	Call		1,048.18000	1.04818	1,017,950	11.90	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		4,035.57000	4.03557	4,188,860	11.90	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,069.08000	1.06908	1,038,390	11.92	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,992.33000	3.99233	4,145,160	11.92	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		4,828.59000	4.82859	4,720,190	13.84	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		1,039.26000	1.03926	1,114,380	13.84	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Call		188.44000	0.18844	183,600	11.11	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		7,798.40000	7.79840	7,977,080	11.11	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		250.77000	0.25077	244,050	11.17	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		7,166.06000	7.16606	7,342,860	11.17	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		1,291.43000	1.29143	1,254,930	12.07	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put		3,577.54000	3.57754	3,724,560	12.07	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,585.41000	6.58541	6,878,160	12.26	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		843.53000	0.84353	947,680	12.27	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,534.09000	6.53409	6,827,340	12.27	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,564.49000	7.56449	7,845,510	12.15	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		634.70000	0.63470	728,670	12.15	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.96	Put		7,393.02000	7.39302	7,676,090	12.15	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		814.28000	0.81428	917,250	12.25	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,637.17000	6.63717	6,929,240	12.25	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		828.73000	0.82873	932,380	12.26	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,393.76000	2.39376	2,669,510	13.76	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.18	Call		139.79000	0.13979	179,650	12.13	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		12,416.33000	12.41633	12,645,290	12.13	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		149.37000	0.14937	191,000	12.13	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.21	Put		12,203.64000	12.20364	12,434,370	12.13	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		603.62000	0.60362	695,540	12.15	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		3,690.56000	3.69056	3,779,500	13.72	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,460.74000	2.46074	2,738,780	13.72	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		3,796.43000	3.79643	3,883,080	13.76	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		6,152.47000	6.15247	6,570,830	12.49	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		1,687.79000	1.68779	1,914,600	12.53	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.48	Put		5,935.91000	5.93591	6,356,960	12.53	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		607.11000	0.60711	805,320	12.38	0.00	0	50
R2040	On	04/05/2023	Bond Future	10.92	Put		8,692.93000	8.69293	9,110,480	12.37	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,549.56000	1.54956	1,772,450	12.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,240.87000	6.24087	6,658,000	12.48	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		250.97000	0.25097	374,010	12.40	0.00	0	40
R2040	On	04/05/2023	Bond Future	11.42	Put		6,196.55000	6.19655	6,614,180	12.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		1,588.17000	1.58817	1,812,290	12.49	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	13.45	Call			8,201.82000	8.20182	8,271,050	14.94	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put			1,372.76000	1.37276	1,636,230	14.94	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.42	Call			1,568.79000	1.56879	1,792,180	12.48	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put			13,451.33000	13.45133	13,768,610	12.40	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put			9,804.71000	9.80471	10,197,160	12.38	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			792.14000	0.79214	1,015,450	12.37	0.00	0	40
R2040	On	04/05/2023	Bond Future	12.78	Call			5,605.99000	5.60599	5,741,880	14.01	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			2,260.97000	2.26097	2,591,100	14.01	0.00	0	40
Total R2040 Option												0.00	0	11,56
Total For R2040												174,200,109.56	2,173	143,04
R2044	On	04/08/2022	Bond Future			11.70222	77.19799	11.67820	77.34908		13.22	0.00	0	88,73
R2044	On	03/11/2022	Bond Future			11.86586	78.36012	11.84041	78.51652		13.15	0.00	0	
R2044	On	02/02/2023	Bond Future			12.01807	75.32136	11.99121	75.48281		14.07	0.00	0	
R2044	On	04/05/2023	Bond Future			12.16265	76.70549	12.13447	76.87150		14.04	0.00	0	
Total R2044 Future												0.00	0	88,73
R2044	On	04/08/2022	Bond Future	11.10	Put			3,915.41000	3.91541	4,030,050	12.09	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call			109.74000	0.10974	76,380	12.07	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			4,039.19000	4.03919	4,156,920	12.07	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			116.08000	0.11608	81,190	12.08	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			3,977.11000	3.97711	4,093,310	12.08	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			122.70000	0.12270	86,250	12.09	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			3,976.55000	3.97655	4,108,260	12.55	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			1,138.64000	1.13864	1,113,410	12.56	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			3,933.14000	3.93314	4,064,310	12.56	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			1,160.76000	1.16076	1,135,160	12.58	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			3,889.91000	3.88991	4,020,710	12.58	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			152.52000	0.15252	150,130	11.69	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put			8,481.05000	8.48105	8,635,060	11.69	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			930.58000	0.93058	909,880	12.40	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put			4,383.55000	4.38355	4,519,250	12.40	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			1,116.61000	1.11661	1,091,920	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			6,266.65000	6.26665	6,542,650	12.98	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			934.82000	0.93482	1,048,170	12.96	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			6,369.21000	6.36921	6,644,010	12.96	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			951.00000	0.95100	1,065,050	12.97	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			6,317.79000	6.31779	6,593,290	12.97	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			967.37000	0.96737	1,081,920	12.98	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call			1,655.51000	1.65551	1,892,080	13.16	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			6,146.61000	6.14661	6,549,190	13.16	0.00	0	

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			1,676.00000	1.67600	1,913,330	13.17	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			6,102.06000	6.10206	6,505,400	13.17	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			1,696.64000	1.69664	1,934,460	13.18	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			6,057.75000	6.05775	6,461,580	13.18	0.00	0	
Total R2044 Option												0.00	0	3,20
Total For R2044												0.00	0	91,93
R2048	On	04/08/2022	Bond Future			11.65427	80.32098	11.62977	80.47856		12.95	401,604,900.00	5,000	213,34
R2048	On	03/11/2022	Bond Future			11.81687	77.10478	11.79091	77.26774		13.61	0.00	0	
R2048	On	02/02/2023	Bond Future			11.96809	78.42625	11.94071	78.59425		13.76	0.00	0	
R2048	On	04/05/2023	Bond Future			12.10319	75.43025	12.07448	75.60296		14.54	0.00	0	
Total R2048 Future												401,604,900.00	5,000	213,34
R2048	On	04/08/2022	Bond Future	10.99	Call			83.29000	0.08329	64,640	12.03	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			4,409.98000	4.40998	4,548,910	12.03	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			88.34000	0.08834	68,820	12.04	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put			4,344.12000	4.34412	4,482,180	12.04	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.40	Call			0.69000	0.00069	0,390	11.38	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			8,710.01000	8.71001	8,867,290	11.38	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			47.47000	0.04747	35,510	11.91	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			5,017.20000	5.01720	5,162,820	11.91	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			78.47000	0.07847	60,670	12.01	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			4,476.17000	4.47617	4,615,950	12.01	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Put			9,493.04000	9.49304	9,650,510	11.38	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	11.43	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			14,462.95000	14.46295	14,620,530	11.43	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			0.09000	0.00009	0,050	11.39	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			10,288.76000	10.28876	10,446,300	11.39	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			0.25000	0.00025	0,140	11.38	0.00	0	1,20
R2048	On	03/11/2022	Bond Future	11.31	Call			1,053.70000	1.05370	1,028,130	12.84	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			4,188.57000	4.18857	4,325,960	12.84	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			1,075.24000	1.07524	1,049,110	12.86	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			4,142.61000	4.14261	4,279,440	12.86	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			1,032.43000	1.03243	1,007,260	12.83	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			4,234.90000	4.23490	4,372,690	12.83	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			6,658.26000	6.65826	6,891,640	12.59	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			962.67000	0.96267	1,028,260	12.60	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			6,604.85000	6.60485	6,838,440	12.60	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			929.87000	0.92987	994,850	12.58	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			6,711.97000	6.71197	6,944,950	12.58	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			946.18000	0.94618	1,011,560	12.59	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2048	On	04/05/2023	Bond Future	11.33	Call		1,627.25000	1.62725	1,916,330	13.77	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,367.83000	6.36783	6,829,620	13.77	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		1,647.80000	1.64780	1,937,830	13.78	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,321.20000	6.32120	6,783,940	13.78	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		1,668.50000	1.66850	1,959,230	13.79	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		6,274.81000	6.27481	6,738,250	13.79	0.00	0	
Total R2048 Option											0.00	0	5,85
Total For R2048											401,604,900.00	5,000	219,15
R209	On	04/08/2022	Bond Future			11.46696	66.68315	11.44277	66.80422	12.00	0.00	0	23,25
R209	On	03/11/2022	Bond Future			11.63666	64.54119	11.61106	64.66655	12.52	0.00	0	4,52
R209	On	02/02/2023	Bond Future			11.79065	65.64794	11.76368	65.77741	12.67	0.00	0	
R209	On	04/05/2023	Bond Future			11.93521	63.70209	11.90695	63.83524	13.26	0.00	0	
Total R209 Future											0.00	0	27,81
R209	On	04/08/2022	Bond Future	10.57	Call		13.90000	0.01390	8,020	10.63	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,606.66000	4.60666	4,721,850	10.63	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		14.98000	0.01498	8,720	10.64	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,552.55000	4.55255	4,667,360	10.64	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		16.13000	0.01613	9,460	10.65	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,498.58000	4.49858	4,612,980	10.65	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		169.41000	0.16941	167,390	11.14	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		5,962.25000	5.96225	6,085,590	11.14	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		620.03000	0.62003	609,150	11.73	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		1.97000	0.00197	2,030	11.10	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		13,221.95000	13.22195	13,347,370	11.10	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		5.78000	0.00578	5,880	11.10	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,603.90000	3.60390	3,717,480	11.78	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		1,571.93000	1.57193	1,540,370	12.52	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		2,119.83000	2.11983	2,213,630	12.52	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		11,656.25000	11.65625	11,781,710	11.10	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		37.49000	0.03749	37,490	11.12	0.00	0	3,50
R209	On	03/11/2022	Bond Future	10.00	Put		8,677.69000	8.67769	8,803,050	11.12	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Put		3,718.52000	3.71852	3,833,000	11.73	0.00	0	7,00
R209	On	03/11/2022	Bond Future	11.01	Call		633.95000	0.63395	622,860	11.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,680.05000	3.68005	3,794,320	11.75	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		3,000.71000	3.00071	2,944,640	13.40	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		1,133.12000	1.13312	1,202,410	13.40	0.00	0	3,50
R209	On	03/11/2022	Bond Future	11.02	Call		648.08000	0.64808	636,650	11.76	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,641.85000	3.64185	3,755,780	11.76	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		662.41000	0.66241	650,630	11.78	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/02/2023	Bond Future	10.78	Call		601.69000	0.60169	654,750	11.57	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		5,589.94000	5.58994	5,772,470	11.57	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		612.66000	0.61266	666,120	11.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		5,547.48000	5.54748	5,730,410	11.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		623.76000	0.62376	677,490	11.59	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		5,505.22000	5.50522	5,688,420	11.59	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,096.93000	5.09693	5,415,070	12.40	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		1,143.62000	1.14362	1,327,370	12.38	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,169.87000	5.16987	5,486,770	12.38	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,158.38000	1.15838	1,342,860	12.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,133.20000	5.13320	5,450,830	12.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,173.47000	1.17347	1,358,460	12.40	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			220.62007	220.62007	222.68525	222.68525		9.05	0	1,00
R210	On	03/11/2022	Bond Future			221.01825	221.01825	223.12309	223.12309		9.38	0	
R210	On	02/02/2023	Bond Future			224.85514	224.85514	227.00281	227.00281		9.36	0	
R210	On	04/05/2023	Bond Future			225.96056	225.96056	228.15152	228.15152		9.66	0	
Total R210 Future											0.00	0	1,00
Total For R210											0.00	0	1,00
R213	On	04/08/2022	Bond Future			11.04452	81.06590	10.96560	81.43287		9.05	0	30,91
R213	On	03/11/2022	Bond Future			11.25063	78.74577	11.16748	79.12127		9.38	0	
R213	On	02/02/2023	Bond Future			11.44311	80.09486	11.35553	80.47909		9.36	0	
R213	On	04/05/2023	Bond Future			11.61774	78.01543	11.52571	78.40837		9.66	0	
Total R213 Future											0.00	0	30,91
R213	On	04/08/2022	Bond Future	9.88	Call		0.01000	0.00001	0,000	4.79	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		5,280.97000	5.28097	5,647,930	4.79	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		0.02000	0.00002	0,000	4.76	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		5,230.28000	5.23028	5,597,230	4.76	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		0.02000	0.00002	0,000	4.73	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		5,179.63000	5.17963	5,546,580	4.73	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		143.48000	0.14348	130,460	8.75	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		5,769.98000	5.76998	6,132,460	8.75	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		250.95000	0.25095	211,870	8.67	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		4,845.47000	4.84547	5,181,890	8.67	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		387.33000	0.38733	325,060	8.70	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call		13.91000	0.01391	12,670	9.06	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		9,989.26000	9.98926	10,363,520	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		16.69000	0.01669	15,490	9.06	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		9.675.77000	9.67577	10,050,070	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		101.50000	0.10150	92,750	8.81	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		3,993.32000	3.99332	4,303,170	8.72	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		4,071.07000	4.07107	4,383,250	8.71	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		405.33000	0.40533	340,860	8.71	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		4,032.10000	4.03210	4,343,130	8.71	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		414.56000	0.41456	348,910	8.72	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		6,425.15000	6.42515	6,791,900	8.81	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.37	Put		4,110.22000	4.11022	4,423,450	8.70	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call		396.26000	0.39626	332,940	8.71	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		431.03000	0.43103	445,010	8.70	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		5,594.22000	5.59422	5,992,430	8.70	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		531.73000	0.53173	543,250	8.74	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		5,123.93000	5.12393	5,519,680	8.74	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.01	Call		302.33000	0.30233	318,110	8.76	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		6,525.52000	6.52552	6,925,530	8.76	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		417.80000	0.41780	431,950	8.70	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		5,676.65000	5.67665	6,075,030	8.70	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		424.45000	0.42445	438,440	8.70	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		5,635.45000	5.63545	6,033,670	8.70	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		609.69000	0.60969	618,790	8.78	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		4,824.01000	4.82401	5,217,340	8.78	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		4,582.20000	4.58220	4,412,010	10.40	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		977.35000	0.97735	1,191,390	10.40	0.00	0	9
R213	On	02/02/2023	Bond Future	9.16	Call		61.92000	0.06192	71,640	9.00	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		10,546.27000	10.54627	10,940,220	9.00	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,570.05000	4.57005	5,008,940	9.13	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,122.35000	1.12235	1,167,940	9.14	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		4,538.49000	4.53849	4,977,020	9.14	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,095.24000	1.09524	1,141,310	9.13	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		4,601.98000	4.60198	5,040,990	9.13	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,108.62000	1.10862	1,154,570	9.13	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	36,15
R214	On	04/08/2022	Bond Future			11.69446	63.84171	11.65987	64.01929	13.03	231,298,515.33	3,623	80,52
R214	On	03/11/2022	Bond Future			11.85788	61.51532	11.82152	61.69797	13.68	0.00	0	8
R214	On	02/02/2023	Bond Future			12.00978	62.56948	11.97167	62.75707	13.84	0.00	0	
R214	On	04/05/2023	Bond Future			12.14576	60.42273	12.10600	60.61503	14.58	0.00	0	
Total R214 Future											231,298,515.33	3,623	80,60

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	04/08/2022	Bond Future	10.97	Call		51.52000	0.05152	31,810	11.74	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,770.60000	3.77060	3,928,470	11.74	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		54.78000	0.05478	34,080	11.75	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,717.45000	3.71745	3,874,330	11.75	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		58.18000	0.05818	36,480	11.77	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,664.50000	3.66450	3,820,380	11.77	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		872.46000	0.87246	836,140	12.98	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		3,322.29000	3.32229	3,468,620	12.98	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		889.88000	0.88988	852,900	12.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,286.14000	3.28614	3,431,810	12.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		855.13000	0.85513	819,470	12.96	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,358.59000	3.35859	3,505,580	12.96	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		5,421.67000	5.42167	5,684,030	12.67	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		711.06000	0.71106	786,130	12.68	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		5,378.63000	5.37863	5,641,290	12.68	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		723.70000	0.72370	799,040	12.69	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		5,335.81000	5.33581	5,598,740	12.69	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		698.58000	0.69858	773,350	12.67	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,316.07000	1.31607	1,532,700	13.84	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		5,113.88000	5.11388	5,522,810	13.84	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,332.46000	1.33246	1,549,510	13.85	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		5,076.88000	5.07688	5,486,230	13.85	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,348.97000	1.34897	1,566,640	13.86	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		5,040.07000	5.04007	5,450,040	13.86	0.00	0	
Total R214 Option											0.00	0	
Total For R214											231,298,515.33	3,623	80,60
Total for Bond											1,426,728,908.61	16,976	1,460,0
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			796.25500	796.25500	799.21600	799.21600				0.00	0	1,1
GOVI On 03/11/2022 GOVI			808.35000	808.35000	811.36600	811.36600				0.00	0	
GOVI On 02/02/2023 GOVI			822.18100	822.18100	825.25600	825.25600				0.00	0	
GOVI On 04/05/2023 GOVI			837.21700	837.21700	840.35400	840.35400				0.00	0	
Total GOVI Future										0.00	0	1,11
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			200,640.00000	20.06400	230,250,000			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			200,440.00000	20.04400	230,050,000			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			200,540.00000	20.05400	230,150,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			90,440.00000	9.04400	120,600,000			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		90,540.00000	9.05400	120,700,000		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		90,640.00000	9.06400	120,800,000		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		255,640.00000	25.56400	286,390,000		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		255,740.00000	25.57400	286,490,000		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		255,840.00000	25.58400	286,590,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		125,260.00000	12.52600	156,630,000		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		125,060.00000	12.50600	156,430,000		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		125,160.00000	12.51600	156,530,000		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	1,11
Total for GOVI											0.00	0	1,11
AL37	On	04/08/2022	Index Future			809.22500	809.22500	813.96000	813.96000		0.00	0	
AL37	On	03/11/2022	Index Future			821.51700	821.51700	826.33400	826.33400		0.00	0	
AL37	On	02/02/2023	Index Future			835.57400	835.57400	840.48100	840.48100		0.00	0	
AL37	On	04/05/2023	Index Future			850.85500	850.85500	855.85700	855.85700		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/08/2022	Index Future			906.46500	906.46500	910.67400	910.67400		0.00	0	
AL7T	On	03/11/2022	Index Future			920.23400	920.23400	924.51800	924.51800		0.00	0	
AL7T	On	02/02/2023	Index Future			935.98000	935.98000	940.34600	940.34600		0.00	0	
AL7T	On	04/05/2023	Index Future			953.09700	953.09700	957.54900	957.54900		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/08/2022	Index Future			807.50100	807.50100	810.48800	810.48800		0.00	0	13
ALBI	On	03/11/2022	Index Future			819.76700	819.76700	822.80900	822.80900		0.00	0	
ALBI	On	02/02/2023	Index Future			833.79300	833.79300	836.89600	836.89600		0.00	0	
ALBI	On	04/05/2023	Index Future			849.04200	849.04200	852.20600	852.20600		0.00	0	
Total ALBI Future											0.00	0	13
Total For ALBI											0.00	0	13
IGOV	On	04/08/2022	Index Future			312.15600	312.15600	315.28100	315.28100		31,215,600.00	10	7

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			316.97400	316.97400	320.15200	320.15200			0.00	0	
IGOV	On	02/02/2023			322.47400	322.47400	325.71000	325.71000			0.00	0	
IGOV	On	04/05/2023			328.44500	328.44500	331.74300	331.74300			0.00	0	
Total IGOV Future											31,215,600.00	10	73
Total For IGOV											31,215,600.00	10	73
Total for Index											31,215,600.00	10	87
JIBAR	f	On	20/07/2022		5.08500	94.91500	5.07500	94.92500			0.00	0	
JIBAR	f	On	17/08/2022		5.66000	94.34000	5.63000	94.37000			0.00	0	
JIBAR	f	On	21/09/2022		5.83500	94.16500	5.78500	94.21500			0.00	0	
JIBAR	f	On	19/10/2022		6.38000	93.62000	6.32000	93.68000			0.00	0	
JIBAR	f	On	16/11/2022		6.49000	93.51000	6.42000	93.58000			0.00	0	
JIBAR	f	On	21/12/2022		7.03500	92.96500	6.94500	93.05500			0.00	0	
JIBAR	f	On	15/03/2023		7.57000	92.43000	7.48000	92.52000			0.00	0	
JIBAR	f	On	21/06/2023		8.04500	91.95500	7.94500	92.05500			0.00	0	
JIBAR	f	On	20/09/2023		8.22500	91.77500	8.11000	91.89000			0.00	0	
JIBAR	f	On	20/12/2023		8.26000	91.74000	8.16000	91.84000			0.00	0	
JIBAR	f	On	20/03/2024		8.45500	91.54500	8.34500	91.65500			0.00	0	
JIBAR	f	On	19/06/2024		8.50500	91.49500	8.40500	91.59500			0.00	0	
Total Jibar Future											0.00	0	31
Total For JIBAR FUTURE											0.00	0	31
Total for Jibar											0.00	0	31
Total for Derivatives :											1,457,944,508.61	16,986	1,462,34
ABCPI	On	07/12/2023			2.34800	322.58205	2.34800	322.33672			0.00	0	
Total ABCPI3 SPOT											0.00	0	
Total For ABCPI3											0.00	0	
ABF00	On	13/09/2026					0.00000	100.42192			0.00	0	
Total ABF001 SPOT											0.00	0	
Total For ABF001											0.00	0	
ABF00	On	18/07/2024					0.00000	100.37542			0.00	0	
Total ABF003 SPOT											0.00	0	
Total For ABF003											0.00	0	
ABF00	On	30/06/2026			9.65000	100.28365	9.65000	100.20621			0.00	0	
Total ABF004 SPOT											0.00	0	
Total For ABF004											0.00	0	
ABF00	On	30/06/2031			12.12000	85.31841	12.12000	85.23615			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	100.70304			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.37977			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.23956			0.00	0	
Total ABFN16 SPOT									0.00	0	
Total For ABFN16									0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.13411			0.00	0	
Total ABFN18 SPOT									0.00	0	
Total For ABFN18									0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.17623			0.00	0	200,000,00
Total ABFN22 SPOT									0.00	0	200,000,00
Total For ABFN22									0.00	0	200,000,00
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.07176			0.00	0	
Total ABFN23 SPOT									0.00	0	
Total For ABFN23									0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	100.74538			0.00	0	
Total ABFN25 SPOT									0.00	0	
Total For ABFN25									0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	102.99447			0.00	0	
Total ABFN26 SPOT									0.00	0	
Total For ABFN26									0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.28651			0.00	0	
Total ABFN28 SPOT									0.00	0	
Total For ABFN28									0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.24444			0.00	0	
Total ABFN29 SPOT									0.00	0	
Total For ABFN29									0.00	0	
ABFN30 On 29/08/2028 Spot Bond					0.00000	101.57096			0.00	0	
Total ABFN30 SPOT									0.00	0	
Total For ABFN30									0.00	0	
ABFN33 On 15/11/2023 Spot Bond					0.00000	101.06019			0.00	0	

Contract 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	101.20519				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.22307				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.81512				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.13653				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.44291				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.52224				0.00	0	200,000,00
Total ABFN40 SPOT										0.00	0	200,000,00
Total For ABFN40										0.00	0	200,000,00
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.34832				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.98138				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.90547				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.90314				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.90152				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	100.23191				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.80172				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.71587				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.20631				0.00	0	340,000,00
Total ABFN49 SPOT										0.00	0	340,000,00
Total For ABFN49										0.00	0	340,000,00
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.77408				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.17850				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.97697				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.77824				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.80414				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.82579				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.16623				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.17298				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	100.17655				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.44558				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.94160				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.73864				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.20566				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.16705				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.07000	7.07000	7.07000	153.30314			494,900,000,000.00	70,000,000	400,500,00	
Total ABKI04 SPOT									494,900,000,000.00	70,000,000	400,500,00	
Total For ABKI04									494,900,000,000.00	70,000,000	400,500,00	
ABKI04 On 13/03/2024 Spot Bond			100.00000	42.89756	100.00000	42.59065			0.00	0		
Total ABKI04/I2025 SPOT									0.00	0		
Total For ABKI04/I2025									0.00	0		
ABN61 On 31/01/2025 Spot Bond			2.80000	2.80000	2.80000	161.30684			0.00	0		
Total ABN61 SPOT									0.00	0		
Total For ABN61									0.00	0		
ABN62 On 31/03/2028 Spot Bond			3.71500	3.71500	3.71500	212.84027			0.00	0		
Total ABN62 SPOT									0.00	0		
Total For ABN62									0.00	0		
ABN63 On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	230.51145			0.00	0		
Total ABN63 SPOT									0.00	0		
Total For ABN63									0.00	0		
ABN67 On 28/02/2023 Spot Bond			8.06500	8.06500	8.06500	102.52714			0.00	0		

Contract 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			8.87000	8.87000	8.87000	106.36938				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.59500	102.60224	6.59500	102.54787				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.56000	106.92569	8.56000	106.85265				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.28000	107.33743	9.28000	107.25808				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.03500	106.03844	7.03500	105.97869				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.32500	101.11537	9.32500	101.04027		5,595,000,000.00		600,000,000	300,000,000	
Total ABS7 SPOT								5,595,000,000.00		600,000,000	300,000,000	
Total For ABS7								5,595,000,000.00		600,000,000	300,000,000	
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.61839	100.00000	14.52207				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.45800	326.49732	1.45800	326.27258				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.74500	11.74500	11.74500	98.52169				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.35652				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.34683				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	100.26870				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.34621				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.34621				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.35449				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.35449				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	183.09467				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	185.83868				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.33067				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.88726				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.85321				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.07235				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.81718				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	100.99779				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.92022				0.00	800,000,000	400,000,000
Total AGL03 SPOT										0.00	800,000,000	400,000,000
Total For AGL03										0.00	800,000,000	400,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.42076				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.45081				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.15769				0.00	0	50,000,000
Total AGT03 SPOT										0.00	0	50,000,000
Total For AGT03										0.00	0	50,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	105.00033				0.00	0	50,000,000
Total AGT04 SPOT										0.00	0	50,000,000
Total For AGT04										0.00	0	50,000,000
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.27926				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.32284				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.17000	98.96069	9.17000	98.88718				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.38844				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.60706				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.88023				0.00	0	

Contract 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	101.16442				0.00	0	10,000,00
Total AHF2O2 SPOT										0.00	0	10,000,00
Total For AHF2O2										0.00	0	10,000,00
AHF5A On 21/08/2023 Spot Bond					0.00000	100.81854				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			8.60000	105.10883	8.60000	105.03552				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.77475				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.85606				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.90607				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.67259				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.81778				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.20444				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.85597				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.90595				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	101.25518				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.94141				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.02279				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.88096				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.86221				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.93093				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.90720				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.81117				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.29251				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.75500	104.49015	8.75500	104.41679				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			9.20200	101.14359	9.20200	101.06943				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.96500	86.76648	12.96500	86.67767				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			5.74500	191.88010	5.74500	191.68184				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.91793				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.20428				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.29180				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.45334				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.35281				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.94795				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.22250				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.15000	245.10507	5.15000	244.86346				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.76000	211.53459	5.76000	211.31577				0.00	0	1,349,000,00
Total ASN037 SPOT										0.00	0	1,349,000,00
Total For ASN037										0.00	0	1,349,000,00
ASN15 On 31/03/2028 Spot Bond			4.58500	203.62851	4.58500	203.43699				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.11000	115.14515	5.11000	115.03148				0.00	0	

Contract 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	
ASN205 On 24/08/2025 Spot Bond					0.00000	104.57839				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN214 On 29/08/2022 Spot Bond					0.00000	100.71569				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.37885				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN274 On 20/06/2023 Spot Bond					0.00000	100.30569				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN278 On 15/08/2023 Spot Bond					0.00000	100.89093				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN279 On 20/08/2048 Spot Bond					0.00000	100.92814				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	100.85356				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN286 On 13/09/2025 Spot Bond					0.00000	100.47164				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.20182				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.32775				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	101.06531				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			4.53500	4.53500	4.53500	111.16225				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.15000	5.15000	5.15000	102.98966				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.46973				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.52820				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	101.03137				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond					0.00000	99.78109				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN337 On 31/01/2038 Spot Bond			5.22000	113.62109	5.22000	113.50790				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.33256				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.30581				0.00	8,000,000	4,200,000
Total ASN346 SPOT										0.00	8,000,000	4,200,000
Total For ASN346										0.00	8,000,000	4,200,000
ASN351 On 20/06/2024 Spot Bond					0.00000	100.48795				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.32041				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	100.32041				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	100.72196				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.57013				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.49033				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.98276				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.33591				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.41278				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.41278				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.66724				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.69019				0.00	200,000,000	100,000,000
Total ASN388 SPOT										0.00	200,000,000	100,000,000
Total For ASN388										0.00	200,000,000	100,000,000
ASN39: On 20/11/2022 Spot Bond					0.00000	100.84551				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.37171				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.31550				0.00	0	

Contract 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	100.36406				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.56520				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	103.73845				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.26438				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.27156				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.36547				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.81866				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.67253				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	99.83392				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	99.83258				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	104.08856				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	103.82219				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.05214				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.21930				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.02761				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.50492				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	106.13981				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	103.72653				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.97505				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.38627				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.38627				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.32444				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			10.56500	95.04062	10.56500	94.96046				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.74500	94.89856	9.74500	94.82458				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			10.29500	93.68062	10.29500	93.60357				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.29500	93.68062	10.29500	93.60357				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	104.03127	9.10000	103.95390				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	104.89980	11.05000	104.80634				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	104.87769	11.00000	104.78466				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	104.65660	10.50000	104.56788				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	104.65660	10.50000	104.56788				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.08405				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	101.10624				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.96517				0.00	0	

Contract 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	104.70083	10.60000	104.61124				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.47000	101.34514	10.47000	104.55487				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	104.67871	10.55000	104.58956				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.79753				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	101.33614				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.59382				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.21489				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.30586				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.55102				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.62412				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	100.85686				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	104.09033	9.22000	104.01261				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	99.94957				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	99.87373				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	101.18312				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	101.26752				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.86409				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.11828				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	101.33115				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond					0.00000	100.21483				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	101.22655				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.31710				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	100.98383				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	101.25413				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.30197				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.87691				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.08005				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.35928				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.39093				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.66933				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.35006				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.50741				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	99.99997				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.17051				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.80166				0.00	0	

Contract 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	100.91501				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	100.08178				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.17231				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	100.37593				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	100.39045				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN682 On 31/08/2026 Spot Bond					0.00000	100.87939				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN683 On 22/06/2026 Spot Bond					0.00000	100.48594				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684 On 31/03/2032 Spot Bond					0.00000	100.16587				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685 On 31/01/2030 Spot Bond					0.00000	101.16649				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692 On 31/07/2026 Spot Bond					0.00000	101.26488				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693 On 31/01/2030 Spot Bond					0.00000	101.51022				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	101.24913				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.34203				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.34445				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.31068				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.05728				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.29332				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.98275				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.17265				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.55481				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.11824				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.12985				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.47699				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	99.86510				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.62598				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.22348				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.80533				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.17223				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.32991				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.33476				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.21265				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.16019				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.38790				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.36766				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.99884	9.99884	9.99884	102.24343				0.00	0	

Contract 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	100.55495				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	104.26250				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80 On 31/07/2027 Spot Bond					0.00000	101.31318				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80 On 31/01/2027 Spot Bond					0.00000	101.15121				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80 On 31/01/2030 Spot Bond					0.00000	101.15304				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80 On 15/03/2023 Spot Bond					0.00000	100.46250				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80 On 21/12/2026 Spot Bond					0.00000	100.28039				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81 On 06/04/2025 Spot Bond					0.00000	100.04074				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82 On 02/04/2026 Spot Bond					0.00000	100.07853				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	99.99997				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	99.99995				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	

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 31/01/2037 Spot Bond					0.00000	102.44443				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.99995				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.87285				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.88987				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.88987				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.57250				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.39388				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.31960				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.30894				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.30894				0.00	0	
Total ASN840 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 ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	101.37259				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	102.96118				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	101.06264				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	101.07258				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	101.10241				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.37220				0.00	20,000,000,000	10,000,000,000
Total ASN848 SPOT										0.00	20,000,000,000	10,000,000,000
Total For ASN848										0.00	20,000,000,000	10,000,000,000
ASN84 On 29/04/2025 Spot Bond					0.00000	101.36265				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.33000				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.33985				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.89089				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.79201				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.67371				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	101.27931				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	100.98252				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.52964				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.52964				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.44719				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.43636				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.43636				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.48736				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 15/09/2022 Spot Bond					0.00000	100.37651				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.29650				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	

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 27/09/2022 Spot Bond					0.00000	100.17275				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87 On 20/06/2027 Spot Bond					0.00000	100.18288				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88 On 20/06/2027 Spot Bond					0.00000	100.16747				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88 On 02/05/2023 Spot Bond					0.00000	100.15051				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.09811				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.83083				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.13034				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.45500	99.94295	7.45500	99.88301				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.95631				0.00	0	250,000,00
Total BAW34 SPOT										0.00	0	250,000,00
Total For BAW34										0.00	0	250,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.54384				0.00	600,000,000	300,000,00
Total BAW36 SPOT										0.00	600,000,000	300,000,00
Total For BAW36										0.00	600,000,000	300,000,00
BAYA72 On 31/03/2026 Spot Bond			12.35500	12.35500	12.35500	102.73858				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.25918				0.00	0	
Total BAYA74 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 BAYA74										0.00	0	
BAYA74 On 30/09/2022 Spot Bond					0.00000	99.90074				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.30875				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.79656				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.82438				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	100.44409				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/01/2023 Spot Bond					0.00000	100.19824				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.20900				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.24790				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.36474				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	103.21370				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.09235				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.36204				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9' On 30/06/2023 Spot Bond					0.00000	100.19399				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9' On 30/09/2024 Spot Bond					0.00000	100.19886				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9' On 30/09/2024 Spot Bond					0.00000	100.19352				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9' On 30/06/2025 Spot Bond					0.00000	100.18620				0.00	640,000,000	320,000,000
Total BAYA94 SPOT										0.00	640,000,000	320,000,000
Total For BAYA94										0.00	640,000,000	320,000,000
BAYA9' On 30/06/2025 Spot Bond					0.00000	100.19155				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9' On 30/09/2022 Spot Bond					0.00000	100.19916				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA9' On 30/06/2023 Spot Bond					0.00000	100.21008				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA9' On 30/09/2023 Spot Bond					0.00000	100.20922				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB1' On 30/09/2023 Spot Bond					0.00000	100.23571				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1' On 30/09/2023 Spot Bond					0.00000	100.50738				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1' On 30/09/2024 Spot Bond					0.00000	100.24140				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.23657				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.35787				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.52009				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.23609				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.23422				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.23571				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.30000	9.30000	9.30000	96.58966				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.22617				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.87065				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.56357				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.89813				0.00	0	
Total BDX34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.45318				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	99.01331				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.36564				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.79421				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.70777				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			8.74500	104.55232	8.74500	104.47818				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.79432				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.68629				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.60362				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.47855				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.41847				0.00	145,600,000	75,600,000
Total BGT01 SPOT										0.00	145,600,000	75,600,000
Total For BGT01										0.00	145,600,000	75,600,000
BID10 On 15/11/2023 Spot Bond					0.00000	101.25971				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.49500	104.11468	7.49500	104.05225				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.75255				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.01953				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.33843				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.21502				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.22220				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.34315				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.91989				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.29900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	84.94900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	56.60600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 06/07/2026 Spot Bond					0.00000	41.53900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2 On 16/08/2022 Spot Bond					0.00000	100.72285				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.38130				0.00	160,000,000,000	80,000,000,000
Total BNPP21 SPOT										0.00	160,000,000,000	80,000,000,000
Total For BNPP21										0.00	160,000,000,000	80,000,000,000
BNPP2 On 29/08/2022 Spot Bond					0.00000	100.37644				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.09286				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.85257				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.54834				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.00054				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.29980				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	101.12525				0.00	1,400,000,000	700,000,000
Total BPPF25 SPOT										0.00	1,400,000,000	700,000,000
Total For BPPF25										0.00	1,400,000,000	700,000,000
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.11161				0.00	0	
Total BPPF27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	101.01206				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	101.04808				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.74181				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.99981				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.93102				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	100.16516				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.21216				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.86744				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.04119				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.79500	103.97904	8.79500	103.90572				0.00	0	11,400,00
Total CCT01 SPOT										0.00	0	11,400,00
Total For CCT01										0.00	0	11,400,00
CCT02 On 12/06/2024 Spot Bond			9.04500	105.34337	9.04500	105.26701				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.64500	107.05184	9.64500	106.96966				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.06500	11.06500	11.06500	97.69336				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.56983				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.92873				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.98654				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.73044				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.83119				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.18974				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.64398	4.77000	104.20300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.07900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.27101				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN362 On 20/03/2024 Spot Bond			8.51000	106.36783	8.51000	106.29559				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	110.54664	8.70700	108.78100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.41412				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.34603				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.71543				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.55780	10.98000	102.46848				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	106.41500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	114.81759	6.50000	106.40800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	101.74600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.32773				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.92700				0.00	0	
Total CLN398 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 CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.91979				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.50000	151.18898	5.50000	151.03499				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.94000	149.59544	5.94000	149.43776				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.98945				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN488 On 28/07/2022 Spot Bond			7.75500	104.19864	7.75500	104.13251				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.83101				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.15500	107.21578	8.15500	107.14594				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.21169				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	99.94298				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.94002				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.51808				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.46135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.44715				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.03696				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	99.13405				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.12278	9.96000	103.03991				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	101.90294	10.01000	101.82164				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.88450				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	100.45677				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.76407				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.04167	9.20000	102.96497				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.68560				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.46866				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN527 On 21/02/2024 Spot Bond					0.00000	101.74007				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.95953				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.45677				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.35213				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.80953				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.52500	99.36231	10.52500	99.27788				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.21123				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.26528				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.78674				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	144.51500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.21157				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.99500	103.93630	9.99500	103.85232				0.00	0	
Total CLN546 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 CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.04500	102.87371	10.04500	102.79155				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.13500	101.69833	10.13500	101.61639				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	304.99612				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.94998				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.95532				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.85626				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.76663				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	123.05400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.01377				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.48941	10.19000	101.46352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.99500	102.08799	9.99500	102.00685				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.32932				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.93567				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.37995				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.59909				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.95850				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.22500	100.92167	10.22500	100.83966				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.00188				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.96324				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.42202				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.38111				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN578 On 18/04/2026 Spot Bond					0.00000	99.81604				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.08166				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.99936				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.44870				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	99.81423				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.70004				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.90763				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.51779				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.32621				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.48949				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.19716				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.92000	152.99097	3.92000	123.63685				0.00	0	
Total CLN592 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 CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.03584				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.33080				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.84406				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	101.10124				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.07788				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.47833				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.32621				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.32621				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.08300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.68379				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.99964				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.90890				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.61216				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.44337				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.84963				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.80816	9.32000	101.73217				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.22352				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	103.65669				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.56665				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.82470				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.95951				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.14396				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	95.18000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.10296				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.54521				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.74030				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.14592				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.20246				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	86.44400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.28549				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.71500	104.81134	7.71500	104.74561				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.95984				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	101.29981				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			13.01500	61.37274	13.01500	61.41283				0.00	0	
Total CLN628 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 CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.87809				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.69500	100.61495	10.69500	100.52811				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.95576				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.83294				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	99.93248				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.01463				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.64828				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.81840				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.95169				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.19891				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.03316				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN642 On 17/10/2023 Spot Bond					0.00000	101.28590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.82215				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.32080				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.43818				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.32129				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.08443				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.69281				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.95169				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.77485				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.95169				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 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	
CLN654 On 22/03/2030 Spot Bond					0.00000	97.55200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN656 On 20/06/2025 Spot Bond					0.00000	100.38839				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.24613				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.84789				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.29400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	93.86300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	109.87800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	137.58500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.94182				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.09032				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.13084				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.89832				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.74940				0.00	0	
Total CLN669 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 CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.81077				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.04673				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.35148	155.44756	4.35148	126.21114				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.35148	155.44756	4.35148	126.21195				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.06708				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.12134				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.30793				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.87389				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	103.14743				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.52885				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.29614				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.30350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.18387				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.35375				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.35353				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.31481				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.30415				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.31499				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.16373				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.61265				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.09244				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.11973				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.63779				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN707 On 11/11/2022 Spot Bond					0.00000	100.87178				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	86.76045				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.33110				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.17810				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.14846				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.44320				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.30824				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.55067				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.79420				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.37641				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.83888				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.31007				0.00	0	
Total CLN714 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 CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.31007				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.31007				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.58732				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.40593				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	82.58238				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	82.90543				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.60592				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	83.61717				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.28762				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.28762				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.28762				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.29221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.29221				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.29221				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.12201				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.16295				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.80328				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.41271				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.78743				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.81282				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.37392				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	105.57800				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74(On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.46674				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74(On 19/08/2025 Spot Bond					0.00000	100.93811				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74(On 31/03/2032 Spot Bond					0.00000	100.17884				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	102.11386				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	97.27800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	101.53268				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74(On 28/02/2024 Spot Bond					0.00000	100.83882				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74(On 21/12/2022 Spot Bond					0.00000	100.31493				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	101.29518				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74(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	
CLN75(On 11/09/2026 Spot Bond					0.00000	100.43981				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75(On 01/10/2026 Spot Bond					0.00000	100.12645				0.00	0	
Total CLN751 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 CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.21869				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.50447				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	100.51667				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.50250				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	102.16286				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.02834				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.21358				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	95.16534				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.21869				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.29964				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	103.47206				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	95.66685				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.41664				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.50855				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.79452				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.34300				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN775 On 15/09/2028 Spot Bond			6.91000	6.91000	6.91000	119.39772				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.75394				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.89788				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.12422				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.13322				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.06463				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.30414				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.17821				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	101.19800				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.16680				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.27810				0.00	0	
Total CLN786 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 CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.16680				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.01164				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.87532				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.30430				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.78900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.30430				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	96.01994				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.30430				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.30430				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.16687				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.30430				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.30444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.31300				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.31300				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.81047				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.90853				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.13862				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.44231				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.32212				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.81576				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.19620				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.28958				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81 On 18/04/2028 Spot Bond			9.30000	96.66165	9.30000	96.58966				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.29175				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.52850				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	100.17907				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.09706				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	100.09706				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	101.30430				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.30452				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.32212				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.12424				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.44338				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.27018				0.00	0	
Total CLN820 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 CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	100.16687				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN82 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	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.05773				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.05773				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82 On 31/07/2027 Spot Bond					0.00000	101.05740				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.95197				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82 On 31/08/2024 Spot Bond					0.00000	89.84582				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82 On 31/01/2025 Spot Bond					0.00000	100.82267				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83 On 31/07/2026 Spot Bond					0.00000	101.24011				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond					0.00000	100.57703				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond					0.00000	100.63012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.31738				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.53278				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.53293				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.53294				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.53285				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.48742				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.32661				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	100.15203				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	100.57413				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	100.48605				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.76200				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN844 On 07/09/2026 Spot Bond					0.00000	100.26030				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.19414				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.18005				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.20793				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	100.20793				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.20758				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	100.24883				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.19597				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.06717				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,500,000.00
Total CLN853 SPOT										0.00	0	12,500,000.00
Total For CLN853										0.00	0	12,500,000.00
COJ05 On 05/06/2023 Spot Bond			9.12500	103.78827	9.12500	103.71240				0.00	0	2,500.00
Total COJ05 SPOT										0.00	0	2,500.00
Total For COJ05										0.00	0	2,500.00
COJ08 On 22/06/2026 Spot Bond			11.26500	101.17257	11.26500	101.08172				0.00	0	
Total COJ08 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 COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.21500	100.81242	10.21500	100.73013				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			8.59000	102.80064	8.59000	102.72979				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.05500	91.44600	13.05500	91.35125				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.64500	91.76684	11.64500	91.68174				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.95500	10.95500	10.95500	100.32785				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.60721				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.39091				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.80721				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.91297				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.39500	10.39500	10.39500	101.47239				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.78740				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.13882				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.30816				0.00	400,000,000	200,000,000
Total DSY06 SPOT										0.00	400,000,000	200,000,000
Total For DSY06										0.00	400,000,000	200,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	100.31136				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.14744				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.15187				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			8.01500	104.87869	8.01500	104.81041				4,162,991,000,000.00	519,400,000	1,414,850,000
Total DV23 SPOT										4,162,991,000,000.00	519,400,000	1,414,850,000
Total For DV23										4,162,991,000,000.00	519,400,000	1,414,850,000
DV23/R On 27/02/2023 Spot Bond			100.00000	67.50499	100.00000	67.05285				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	67.50499	100.00000	67.05285				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.53500	105.50976	8.53500	105.43669				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	103.80872	9.69000	103.72734				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.80872	9.69000	103.72734				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.59500	99.93988	10.59500	99.85441				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.88500	95.95242	11.88500	95.86065				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	103.96905	10.10000	103.88418				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.96905	10.10000	103.88418				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.70016				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	101.21316				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.18534				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.03466				0.00	800,000,000	800,000,000
Total DVF25 SPOT										0.00	800,000,000	800,000,000
Total For DVF25										0.00	800,000,000	800,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	97.50342				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.76653				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.43713				0.00	0	4,100,000,000
Total DVFB24 SPOT										0.00	0	4,100,000,000
Total For DVFB24										0.00	0	4,100,000,000
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.36478				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.99185				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.98933				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	99.20258				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 ¹ On 31/01/2027 Spot Bond					0.00000	101.04142				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 ¹ On 21/08/2023 Spot Bond					0.00000	101.49682				0.00	17,360,000,000	8,654,154,000
Total DVFB30 SPOT										0.00	17,360,000,000	8,654,154,000
Total For DVFB30										0.00	17,360,000,000	8,654,154,000
DVFB3 ¹ On 21/08/2025 Spot Bond					0.00000	101.80472				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 ¹ On 15/12/2026 Spot Bond					0.00000	100.45909				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 ¹ On 15/12/2028 Spot Bond					0.00000	100.47450				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 ¹ On 14/03/2024 Spot Bond			8.06500	106.09682	8.06500	106.02845				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 ¹ On 14/03/2032 Spot Bond			5.41000	113.84661	5.41000	113.73229				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 ¹ On 31/01/2037 Spot Bond			5.11000	102.29752	5.11000	102.19653				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 ¹ On 31/01/2037 Spot Bond			2.25000	143.73399	2.25000	143.62551				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 ¹ On 02/05/2028 Spot Bond			3.96500	154.64661	3.96500	154.50911				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 ¹ On 19/11/2029 Spot Bond			3.86700	141.59363	3.86700	141.46884				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 ¹ On 29/07/2030 Spot Bond			3.91000	138.22514	3.91000	138.10213				0.00	0	
Total EL30 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 EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.10000	116.22991	5.10000	116.11580				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.08000	104.61750	5.08000	104.51448				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	143.73399	2.25000	143.62551				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	155.65842				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	153.14063				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	118.81315				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	117.95313				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	115.24723				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	107.11612				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN015 On 15/04/2024 Spot Bond					0.00000	103.22224				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	104.88703				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	86.77009				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	91.79807				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	93.27605				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	95.89176				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	100.66554				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.70500	100.77140	10.70500	100.68577				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.78500	12.78500	12.78500	92.59504				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.83500	12.83500	12.83500	96.63305				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			10.79500	10.79500	10.79500	99.59653				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.79500	10.79500	10.79500	99.28493				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM07 On 17/07/2032 Spot Bond			12.78000	12.78000	12.78000	68.61744				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.08000	12.08000	12.08000	96.28436				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.78000	12.78000	12.78000	89.79508				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.11090				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.53303				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.44214				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.54034				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.95277				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.67335				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.73342				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.56230				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.42542				0.00	0	
Total EPF024 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 EPF024										0.00	0	
EPFC5 On 10/11/2022 Spot Bond					0.00000	100.90288				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.39626				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.15782				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	99.82719				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.82537				0.00	40,000,000	20,000,00
Total EQT005 SPOT										0.00	40,000,000	20,000,00
Total For EQT005										0.00	40,000,000	20,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	101.09757				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.27277				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	99.99992				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.91367				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	101.25940				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.86721				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.90981				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.88841				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.93102				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.99491				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.86962				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.88867				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.83893				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.88152				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.36500	105.97386	7.36500	105.91037			4,198,050,000,000.00	570,000,000	570,000,000	
Total ES23 SPOT									4,198,050,000,000.00	570,000,000	570,000,000	
Total For ES23									4,198,050,000,000.00	570,000,000	570,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.60449	10.00000	104.51994			0.00	0	0	
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.79500	96.16851	9.79500	96.09316			29,385,000,000.00	3,000,000	2,967,200,000	
Total ES26 SPOT									29,385,000,000.00	3,000,000	2,967,200,000	
Total For ES26									29,385,000,000.00	3,000,000	2,967,200,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.12607	7.85000	102.06163			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									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
ES33 On 15/09/2033 Spot Bond			12.35500	73.37026	12.32500	73.44018			12,355,000,000.00	1,000,000	881,000,00
Total ES33 SPOT									12,355,000,000.00	1,000,000	881,000,00
Total For ES33									12,355,000,000.00	1,000,000	881,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.38899	7.50000	102.32754			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.78500	71.12529	12.74500	71.26529			12,785,000,000.00	1,000,000	1,001,000,00
Total ES42 SPOT									12,785,000,000.00	1,000,000	1,001,000,00
Total For ES42									12,785,000,000.00	1,000,000	1,001,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	101.76672	8.50000	101.69731			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.76546			0.00	480,000,000	240,000,00
Total EXX05 SPOT									0.00	480,000,000	240,000,00
Total For EXX05									0.00	480,000,000	240,000,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.95769			0.00	280,000,000	140,000,00
Total FIFB14 SPOT									0.00	280,000,000	140,000,00
Total For FIFB14									0.00	280,000,000	140,000,00
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.87214			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.92829			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.88362			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.17159			0.00	0	
Total FIFB18 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 FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.94802				0.00	200,000,000	100,000,000
Total FIFB19 SPOT										0.00	200,000,000	100,000,000
Total For FIFB19										0.00	200,000,000	100,000,000
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.08689				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.15665				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.83056				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.88065				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.89319				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.85224				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.09683				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.07759				0.00	13,300,000,000	6,980,000,000
Total FRB24 SPOT										0.00	13,300,000,000	6,980,000,000
Total For FRB24										0.00	13,300,000,000	6,980,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.69391				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.48624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.37500	103.64863	9.37500	103.57081				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.06905				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	104.69082				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.29500	98.26684	9.29500	98.19369				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.82585				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.86000	324.72076	1.86000	324.48664				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.80500	2.80500	2.80500	161.28704				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.78500	212.25154	3.78500	212.06550				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.48000	4.48000	4.48000	111.53815				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.09500	5.09500	5.09500	224.39912				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.21000	98.48430	5.21000	98.38675				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI50 On 31/12/2050 Spot Bond			5.22000	97.79121	5.22000	97.69450				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.68000	8.68000	8.68000	82.45711				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.73000	8.73000	8.73000	81.55465				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.10000	4.10000	4.10000	156.25792				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.81972				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.19809				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.43877				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	104.19750				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.82472				0.00	0	
Total FRC279 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 FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.35935				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	119.42430				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.27407				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.33516				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	117.26723				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.31900				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.89821				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.91264				0.00	200,000,000	100,000,000
Total FRC297 SPOT										0.00	200,000,000	100,000,000
Total For FRC297										0.00	200,000,000	100,000,000
FRC29 On 20/06/2024 Spot Bond					0.00000	100.72310				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.51458				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	102.77728				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.82615				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 FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.91253				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.71529				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.87879				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.31311				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.35338				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.38354				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	96.52359				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.44525				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.23429				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.34950				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.38327				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32 On 20/12/2024 Spot Bond					0.00000	100.49858				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.35656				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.07355				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	100.69190				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.12991				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.73898				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.99716				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	101.30470				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.10994				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.92183				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	100.85765				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.19544				0.00	0	
Total FRC340 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 FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.44541				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.30564				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	101.39223				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.40827				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.63626				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.71476				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.36507				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	101.20665				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.75415				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.68690				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.59571				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.44642				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.37930				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.39326				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	101.12877				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.40692				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.26109				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	100.14122				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.05598				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.40497				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.74811				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.49684				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC368 On 31/05/2024 Spot Bond					0.00000	100.80146				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.82318				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	100.82548				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.42912				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	101.42306				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	100.84660				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.62529				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.45460				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.45222				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.32365				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.33069				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.36147				0.00	0	
Total FRC381 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 FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.81123				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.81123				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.80978				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.80978				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	100.55901				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	101.39104				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.47761				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	101.14522				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	102.43701				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.11104				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.23163				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	101.39100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.35373				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	100.17939				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.45604				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.72671				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	101.24794				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	104.92321				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.48962				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	101.31799				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	101.72080				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	104.54332				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.04421				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC407 On 13/10/2026 Spot Bond					0.00000	100.98984				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	100.36730				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC409 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	103.20513				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC410 On 30/04/2027 Spot Bond					0.00000	100.69518				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC411 On 30/04/2025 Spot Bond					0.00000	100.57281				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC412 On 31/05/2027 Spot Bond					0.00000	100.57184				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC413 On 30/04/2029 Spot Bond					0.00000	100.59702				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC414 On 31/05/2027 Spot Bond					0.00000	100.50600				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC415 On 31/05/2025 Spot Bond					0.00000	100.35039				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC416 On 20/06/2027 Spot Bond					0.00000	100.49011				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC417 On 30/04/2025 Spot Bond					0.00000	100.25009				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC418 On 31/05/2027 Spot Bond					0.00000	100.24980				0.00	0	
Total FRC418 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 FRC418									0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	100.25810			0.00	0	
Total FRC419 SPOT									0.00	0	
Total For FRC419									0.00	0	
FRC420 On 30/04/2026 Spot Bond					0.00000	100.18774			0.00	0	
Total FRC420 SPOT									0.00	0	
Total For FRC420									0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.10614			0.00	0	
Total FRC421 SPOT									0.00	0	
Total For FRC421									0.00	0	
FRC422 On 27/09/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		724,500,000,000,000.00	7,245,000,000	7,245,000,000	7,245,000,000
Total FRC422 SPOT								724,500,000,000,000.00	7,245,000,000	7,245,000,000	7,245,000,000
Total For FRC422								724,500,000,000,000.00	7,245,000,000	7,245,000,000	7,245,000,000
FRC423 On 27/09/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	2,500,000,000	2,500,000,000	2,500,000,000
Total FRC423 SPOT								250,000,000,000,000.00	2,500,000,000	2,500,000,000	2,500,000,000
Total For FRC423								250,000,000,000,000.00	2,500,000,000	2,500,000,000	2,500,000,000
FRI33 On 28/02/2033 Spot Bond			4.64500	107.99235	4.64500	107.89047		0.00	0	0	0
Total FRI33 SPOT								0.00	0	0	0
Total For FRI33								0.00	0	0	0
FRI38 On 31/01/2038 Spot Bond			4.96000	117.26322	4.96000	117.14888		0.00	0	0	0
Total FRI38 SPOT								0.00	0	0	0
Total For FRI38								0.00	0	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.22854			0.00	0	0
Total FRJ022 SPOT									0.00	0	0
Total For FRJ022									0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.41477			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.34459			0.00	0	0
Total FRJ24 SPOT									0.00	0	0
Total For FRJ24									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.43332			0.00	1,400,000,000	700,000,000
Total FRJ25 SPOT									0.00	1,400,000,000	700,000,000
Total For FRJ25									0.00	1,400,000,000	700,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.58929			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 FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.24368				0.00	0	500,000,00
Total FRJ27 SPOT										0.00	0	500,000,00
Total For FRJ27										0.00	0	500,000,00
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.21707				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.81160				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.56869				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	101.24945				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.26806				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.50800	4.50800	4.50800	104.99050				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.93000	4.93000	4.93000	117.57795				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	100.78201				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			5.07000	115.70544	5.07000	115.59159				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS104 On 07/12/2033 Spot Bond			5.10000	224.51764	5.10000	224.29721				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS110 On 31/01/2038 Spot Bond			5.21000	113.75862	5.21000	113.64540				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.13000	5.13000	5.13000	223.68684				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.65000	158.12085	3.65000	157.98347				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	110.25254	3.70500	110.15624				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.01000	116.55204	5.01000	116.43792				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.25000	221.48514	5.25000	221.26505				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.30000	220.48520	5.30000	220.26521				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.18000	159.94349	3.18000	159.81063				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.33000	219.88781	5.33000	219.66791				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.21000	113.75862	5.21000	113.64540				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.39500	205.63948	4.39500	205.44919				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.96000	103.97786	5.96000	103.86809				0.00	0	
Total FRS127 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 FRS127									0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.28500	206.81414	4.28500	206.62460			0.00	0	
Total FRS129 SPOT									0.00	0	
Total For FRS129									0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.34500	206.17248	4.34500	205.98251			0.00	0	
Total FRS131 SPOT									0.00	0	
Total For FRS131									0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.84000	210.02274	5.84000	209.80416			0.00	0	510,500,00
Total FRS132 SPOT									0.00	0	510,500,00
Total For FRS132									0.00	0	510,500,00
FRS132 On 31/01/2038 Spot Bond			5.91000	104.59735	5.91000	104.48734			0.00	0	
Total FRS134 SPOT									0.00	0	
Total For FRS134									0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.21000	5.21000	5.21000	113.64540			0.00	0	
Total FRS135 SPOT									0.00	0	
Total For FRS135									0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.19000	112.20368	5.19000	113.92101			0.00	0	
Total FRS136 SPOT									0.00	0	
Total For FRS136									0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.15500	208.21234	4.15500	208.02368			0.00	0	
Total FRS137 SPOT									0.00	0	
Total For FRS137									0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.61000	214.40461	5.61000	214.18540			0.00	0	
Total FRS138 SPOT									0.00	0	
Total For FRS138									0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.28500	206.81414	4.28500	206.62460			0.00	0	
Total FRS142 SPOT									0.00	0	
Total For FRS142									0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.28500	206.81414	4.28500	206.62460			0.00	0	
Total FRS143 SPOT									0.00	0	
Total For FRS143									0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.68600	213.34749	3.68600	213.16220			0.00	0	
Total FRS145 SPOT									0.00	0	
Total For FRS145									0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.95000	156.97075	3.95000	156.83053			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.63500	203.10307	4.63500	202.91122				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.67500	202.68384	4.67500	202.49174				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.92000	157.08528	3.92000	156.94536				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.15000	208.26633	4.15000	208.07770				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.68500	4.68500	4.68500	202.38701				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.60176				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	101.30778				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.42815				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.32379				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.21194				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS184 On 16/11/2023 Spot Bond					0.00000	162.76026				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	133.72190				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	172.09152				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	141.53964				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.95600				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.08689				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.96316				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.79014				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.46448				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.81499				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.28632				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.30564				0.00	0	
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	101.96389				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	100.93539				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	0.00000				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	107.45397				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	104.14369				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.85383				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	72.50558				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.80475				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	98.10531				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	102.14324				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	93.91126				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.60123				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	104.01908				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.28903				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.84916				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	100.16421				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	105.40599				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.16535				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS269										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	103.08696				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	96.10489				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.16442				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.76475				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.20175				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.40971				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.55023				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.17328				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.65500	10.65500	10.65500	96.96722				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.65500	10.65500	10.65500	96.96722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.24495				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	99.01105				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.98900	11.98900	11.98900	91.49186				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	91.05829				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	84.63062				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	89.12705				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	97.52633				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	96.02104				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30(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	
FRS30 On 16/05/2027 Spot Bond					0.00000	100.89645				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 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	
FRS30 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	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	100.06107				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	100.39914				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 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			1.66000	1.66000	1.66000	325.37346				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.39000	326.79915	1.39000	326.57602				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.40000	1.40000	1.40000	326.53137				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.06684				0.00	0	
Total FRS62 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 FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.91000	108.42091	4.91000	108.31564				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.62000	69.43484	4.62000	112.07894				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.07000	3.07000	3.07000	160.24199				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.35000	3.35000	3.35000	159.14677				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.46000	2.46000	2.46000	321.84608				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.29500	7.29500	7.29500	103.00577				0.00	0	2,220,000,00
Total FRX23 SPOT										0.00	0	2,220,000,00
Total For FRX23										0.00	0	2,220,000,00
FRX24 On 10/12/2024 Spot Bond			8.53500	105.63874	8.53500	105.56640				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.54500	107.63174	8.54500	107.55712				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.40500	102.91956	9.40500	102.84205				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			9.41500	106.33244	9.41500	106.25272				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.30500	108.33457	9.30500	108.25294				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.42000	100.87893	10.42000	100.79405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.89500	95.98248	10.89500	95.89813				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.91000	100.59539	10.91000	100.50783				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.95000	71.19515	11.95000	71.12744				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.06751				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.82958				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.79624				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.81888				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.82554				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	101.10914				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.17398				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.20637				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GBL05 On 07/11/2022 Spot Bond					0.00000	101.21323				0.00	80,000,000	40,000,000
Total GBL05 SPOT										0.00	80,000,000	40,000,000
Total For GBL05										0.00	80,000,000	40,000,000
GBL06 On 21/06/2024 Spot Bond					0.00000	100.71954				0.00	0	20,000,000,000
Total GBL06 SPOT										0.00	0	20,000,000,000
Total For GBL06										0.00	0	20,000,000,000
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.83727				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.96425				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.75663				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.77883				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.03869				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.08000	115.56551	4.08000	115.46149				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.85808				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			7.63400	105.31986	7.63400	105.25520				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.02757				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.80500	105.76059	7.80500	105.69423				0.00	0	
Total GRT21 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 GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.84231				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.75292				0.00	280,000,000	140,000,00
Total GRT23 SPOT										0.00	280,000,000	140,000,00
Total For GRT23										0.00	280,000,000	140,000,00
GRT24 On 09/03/2023 Spot Bond					0.00000	100.73509				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.47984				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.17956				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.18710				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.50848				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.26881				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.65918				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.93311				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	99.00531				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.74044				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.23829				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.13634				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.04885				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.86710				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.59634				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.86150				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.18507				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.89939				0.00	0	210,000,00
Total GRT47 SPOT										0.00	0	210,000,00
Total For GRT47										0.00	0	210,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	101.64520				0.00	200,000,000	100,000,00
Total GRT48 SPOT										0.00	200,000,000	100,000,00
Total For GRT48										0.00	200,000,000	100,000,00
GRT49 On 10/06/2025 Spot Bond					0.00000	100.45205				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.47254				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T1 On 26/02/2023 Spot Bond					0.00000	100.76358				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.19460				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.48027				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.83900				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.30668				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.15038				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	99.10835				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.07171				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.01792				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.55960				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.47836				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.13669				0.00	0	
Total HPF12 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 HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.13458				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.14420				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.05000	323.88574	2.05000	323.64724				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.35000	2.35000	2.35000	331.53643				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.08000	100.01235	11.08000	99.92300				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.89500	79.07803	4.89500	108.21104				0.00	0	10,000,000.00
Total HWAY33 SPOT										0.00	0	10,000,000.00
Total For HWAY33										0.00	0	10,000,000.00
HWAY3 On 31/07/2034 Spot Bond			12.14500	86.01728	12.14500	85.93327		42,507,500,000.00		3,500,000	4,043,500.00	
Total HWAY34 SPOT								42,507,500,000.00		3,500,000	4,043,500.00	
Total For HWAY34								42,507,500,000.00		3,500,000	4,043,500.00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.27224	100.00000	13.18334				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.17500	85.21091	12.17500	85.12749				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	13.26938	100.00000	13.18050				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	99.90506				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	101.16330				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.66453				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.67000	161.95040	2.50000	162.50016			789,197,265,000,000.00	295,579,500,000	799,599,600,000	
Total I2025 SPOT									19,197,265,000,000.00	295,579,500,000	799,599,600,000	
Total For I2025									19,197,265,000,000.00	295,579,500,000	799,599,600,000	
I2029 On 31/03/2029 Spot Bond			3.60000	117.85293	3.61000	117.67863			413,434,440,000,000.00	114,842,900,000	197,908,000,000	
Total I2029 SPOT									13,434,440,000,000.00	114,842,900,000	197,908,000,000	
Total For I2029									13,434,440,000,000.00	114,842,900,000	197,908,000,000	
I2033 On 28/02/2033 Spot Bond			4.37000	110.77255	4.14500	113.00559			783,383,430,036,000.00	179,263,942,800	433,522,687,500	
Total I2033 SPOT									13,383,430,036,000.00	179,263,942,800	433,522,687,500	
Total For I2033									13,383,430,036,000.00	179,263,942,800	433,522,687,500	
I2038 On 31/01/2038 Spot Bond			4.38000	125.90451	4.31000	126.88085			507,399,294,564,000.00	115,844,587,800	398,445,400,000	
Total I2038 SPOT									17,399,294,564,000.00	115,844,587,800	398,445,400,000	
Total For I2038									17,399,294,564,000.00	115,844,587,800	398,445,400,000	
I2046 On 31/03/2046 Spot Bond			4.39000	112.29023	4.21000	115.54506			386,458,110,278,000.00	88,031,460,200	452,834,880,700	
Total I2046 SPOT									36,458,110,278,000.00	88,031,460,200	452,834,880,700	
Total For I2046									36,458,110,278,000.00	88,031,460,200	452,834,880,700	
I2050 On 31/12/2050 Spot Bond			4.40000	113.14416	4.32000	114.70583			422,230,616,720,000.00	95,961,503,800	486,141,762,900	
Total I2050 SPOT									22,230,616,720,000.00	95,961,503,800	486,141,762,900	
Total For I2050									22,230,616,720,000.00	95,961,503,800	486,141,762,900	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.88232				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.91496				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.12000	323.57887	2.12000	323.33872				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.19629				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL124 On 14/02/2024 Spot Bond					0.00000	100.96117				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.18897				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.92436				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.44825				0.00	20,000,000	10,000,000
Total IBL133 SPOT										0.00	20,000,000	10,000,000
Total For IBL133										0.00	20,000,000	10,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	99.93964				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.82457				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.13929				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.07041				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.02251				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.80223				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.31802				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.07780				0.00	0	
Total IBL147 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 IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.68142				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.70529				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	100.71370				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	101.11483				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.06110				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.09882				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.32573				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.92080				0.00	820,000,000	410,000,000
Total IBL162 SPOT										0.00	820,000,000	410,000,000
Total For IBL162										0.00	820,000,000	410,000,000
IBL163 On 13/04/2026 Spot Bond					0.00000	99.91855				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.01529				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.85336				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.34655				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.24504				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.72018				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.94750				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.44418				0.00	0	460,000,00
Total IBL190 SPOT										0.00	0	460,000,00
Total For IBL190										0.00	0	460,000,00
IBL191 On 10/09/2026 Spot Bond					0.00000	100.45746				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	99.99994				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.37033				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.13743				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.98380				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.96689				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL200 On 02/12/2024 Spot Bond					0.00000	100.58077				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.59787				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.87343				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.55483				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.53157				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.45387				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.50828				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.96948				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.08249				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.78235				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.70315				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.70315				0.00	0	
Total IBL212 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 IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.70315				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.70315				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.45877				0.00	0	1,020,000,00
Total IBL215 SPOT										0.00	0	1,020,000,00
Total For IBL215										0.00	0	1,020,000,00
IBL216 On 18/03/2025 Spot Bond					0.00000	100.32140				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.29090				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.14842				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.14323				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.15184				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	99.95112				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	101.20823				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.01613				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	101.16949				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.73516				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.45974				0.00	40,000,000	20,000,00
Total IBL226 SPOT										0.00	40,000,000	20,000,00
Total For IBL226										0.00	40,000,000	20,000,00
IBL227 On 25/05/2027 Spot Bond					0.00000	95.32699				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.53357				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.45021				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.46356				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.29862				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	100.33547				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.15890				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.16505				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL236 On 06/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	22,800,000,00
Total IBL236 SPOT										0.00	0	22,800,000,00
Total For IBL236										0.00	0	22,800,000,00
IBL237 On 08/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.17500	107.12789	8.17500	107.05678				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.54500	102.49948	6.54500	102.44569				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.95724				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.82000	100.66496	9.82000	100.58632				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.38500	101.21318	11.38500	101.10003				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.41500	102.37296	10.41500	102.28780				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.79321				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.24649				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.82993				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.96899				0.00	0	
Total IDCG17 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 IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	100.10704				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.39319				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.69843				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	97.57304				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.39804				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.14500	99.82220	9.14500	99.74906				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.81205				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV01 On 22/03/2023 Spot Bond					0.00000	102.40018				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV05 On 22/01/2026 Spot Bond					0.00000	105.15113				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV06 On 09/03/2026 Spot Bond					0.00000	100.54635				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV07 On 12/06/2026 Spot Bond					0.00000	104.75955				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV08 On 24/08/2026 Spot Bond					0.00000	101.64947				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.76314				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.29235				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.20716				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.27949				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.03442				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.32011				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.96592				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.98197				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.53919				0.00	800,000,000	500,000,000
Total IPF30 SPOT										0.00	800,000,000	500,000,000
Total For IPF30										0.00	800,000,000	500,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	98.95787				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.13160				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF33 On 12/12/2024 Spot Bond					0.00000	100.43973				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.80014				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.05706				0.00	0	2,300,000,00
Total IPFG01 SPOT										0.00	0	2,300,000,00
Total For IPFG01										0.00	0	2,300,000,00
IV019 On 31/03/2028 Spot Bond			4.94500	199.87988	4.94500	199.68613				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.62434				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.84500	200.91316	4.84500	200.72000				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.01913				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.66256				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.84919				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.95525				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.56454				0.00	0	
Total IVC147 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 IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.67608				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	100.80143				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.57393				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.94397				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.87556				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.38270	7.40000	100.32363				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.95809				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.03695				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	103.20613	7.23000	103.14508				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.10085				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.65639	7.45000	102.59421				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.58809				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	103.13154	3.91012	103.09859				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	99.89850				0.00	21,000,000,000	10,470,000,000
Total IVC203 SPOT										0.00	21,000,000,000	10,470,000,000
Total For IVC203										0.00	21,000,000,000	10,470,000,000
IVC204 On 18/11/2022 Spot Bond					0.00000	100.77206				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	101.02333				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	100.62830				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.54149				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.29369				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.15167				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.40500	7.40500	7.40500	102.20105				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC212 On 27/02/2023 Spot Bond			8.10500	8.10500	8.10500	100.97239				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.17655				0.00	29,020,000,000	14,480,000,000
Total IVC213 SPOT										0.00	29,020,000,000	14,480,000,000
Total For IVC213										0.00	29,020,000,000	14,480,000,000
IVC214 On 28/04/2023 Spot Bond					0.00000	101.16641				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	101.72529				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.82550	8.45000	101.75645				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	100.41941	7.20000	100.60531				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00		12,500,000,000	12,500,000,000	
Total IVC221 SPOT								50,000,000,000,000.00		12,500,000,000	12,500,000,000	
Total For IVC221								50,000,000,000,000.00		12,500,000,000	12,500,000,000	
IVZ093 On 07/07/2022 Spot Bond			5.45000	5.45000	5.45000	5.45000				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.86580				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	99.76167				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	99.55405				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			5.55000	5.55000	5.55000	99.12579				0.00	0	
Total IVZ099 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 IVZ099										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			5.60000	5.60000	5.60000	98.62306				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ102 On 26/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.68742				0.00	0	
Total IVZ102 SPOT										0.00	0	
Total For IVZ102										0.00	0	
IVZ103 On 28/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.65775				0.00	0	
Total IVZ103 SPOT										0.00	0	
Total For IVZ103										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.38613				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.91851				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.29979				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.83339				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.40918				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.05409				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.19047				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.41127				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.41249				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	100.96549				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.56097				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	99.93290				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	99.93055				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.58729				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.89500	117.20765	9.89500	117.11540				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.96500	103.18604	7.96500	103.11976				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.42012				0.00	400,000,000	200,000,000
Total LGL07 SPOT										0.00	400,000,000	200,000,000
Total For LGL07										0.00	400,000,000	200,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.32027				0.00	280,000,000	140,000,000
Total LGL08 SPOT										0.00	280,000,000	140,000,000
Total For LGL08										0.00	280,000,000	140,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	103.11180				0.00	605,000,000	655,000,000
Total LGL09 SPOT										0.00	605,000,000	655,000,000
Total For LGL09										0.00	605,000,000	655,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL10 On 08/10/2025 Spot Bond					0.00000	101.09493				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.66935				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.72928				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.86548				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.88545				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.23010				0.00	420,000,000	1,520,000,000
Total MBF065 SPOT										0.00	420,000,000	1,520,000,000
Total For MBF065										0.00	420,000,000	1,520,000,000
MBF06 On 17/11/2023 Spot Bond					0.00000	100.85521				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.90178				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.42528				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.58305				0.00	0	180,000,000
Total MBF072 SPOT										0.00	0	180,000,000
Total For MBF072										0.00	0	180,000,000
MBP03 On 02/11/2022 Spot Bond					0.00000	101.23029				0.00	0	70,000,000
Total MBP038 SPOT										0.00	0	70,000,000
Total For MBP038										0.00	0	70,000,000
MBP04 On 23/02/2023 Spot Bond					0.00000	100.76775				0.00	0	
Total MBP040 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 MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.06255				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.61695				0.00	2,080,000,000	2,080,000,000
Total MBP045 SPOT										0.00	2,080,000,000	2,080,000,000
Total For MBP045										0.00	2,080,000,000	2,080,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	101.14431				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.63990				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.81670				0.00	600,000,000	713,490,000
Total MBP050 SPOT										0.00	600,000,000	713,490,000
Total For MBP050										0.00	600,000,000	713,490,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.69176				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.17091				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.14500	9.14500	9.14500	110.23742				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			7.48400	104.74275	7.48400	104.67878				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.85208				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.29295				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.46688				0.00	0	3,790,000,000

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 MML01 SPOT										0.00	0	3,790,000,00
Total For MML01										0.00	0	3,790,000,00
MML02 On 10/12/2026 Spot Bond			9.79500	98.99563	9.79500	98.91807				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.90103				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.04500	91.20437	10.04500	93.25265				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.76882				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.76000	97.67529	10.76000	97.59187				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.93084				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.21279				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.91165				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.30877				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.04369				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.81834				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN17 On 30/05/2024 Spot Bond					0.00000	101.63099				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.72659				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.18018				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.59368				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.60065				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.38692				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.74000	99.39079	9.74000	99.31249				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.38157				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.03010				0.00	0	250,000,00
Total MTN25 SPOT										0.00	0	250,000,00
Total For MTN25										0.00	0	250,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	101.62345				0.00	400,000,000	200,000,00
Total MTN26 SPOT										0.00	400,000,000	200,000,00
Total For MTN26										0.00	400,000,000	200,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.92293				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.84186				0.00	0	
Total MTN28 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 MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.93678				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.30309				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.84339				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.89337				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.89328				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.88078				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	100.79243				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.29268				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.36413				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.42472				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.48033				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.69500	101.33146	7.69500	101.26914				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.05500	106.43137	8.05500	106.36174				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.67500	104.09905	10.67500	104.00937				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.43578				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.08745				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.16703				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.18221				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.07590				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.38449				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.62000	106.28064	7.62000	106.21587				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.59500	105.79533	8.59500	105.72157				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.33000	104.08510	9.33000	104.00733				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK20/On 01/06/2026 Spot Bond			9.33000	104.40948	9.33000	104.33147				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/On 21/07/2027 Spot Bond			9.58500	109.10802	9.58500	109.02340				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/On 19/11/2022 Spot Bond			6.95500	102.47699	6.95500	102.41987				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			8.27300	108.46103	8.27300	108.38938				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			9.31500	108.26119	9.31500	108.18087				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			7.37500	7.37500	7.37500	106.06192				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.01001				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	57.75294	100.00000	57.37241				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.50852				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			9.21000	107.99661	9.21000	107.91737				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			7.00800	107.40572	7.00800	107.34444				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			8.71500	110.64854	8.71500	110.57035				0.00	0	
Total NBK29A 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 NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			7.64500	106.63413	7.64500	106.56786				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			7.17500	104.37767	7.17500	104.31771				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.47887				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.82467				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.34807				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.47000	11.47000	11.47000	77.84193				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.77465				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.03663				0.00	0	2,069,000,00
Total NBK43B SPOT										0.00	0	2,069,000,00
Total For NBK43B										0.00	0	2,069,000,00
NBK45 On 15/02/2023 Spot Bond					0.00000	101.13260				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.66592				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.93669				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49 On 09/11/2023 Spot Bond					0.00000	101.18703				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.68360				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.30579				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.43458				0.00	1,400,000,000	700,000,000
Total NBK53B SPOT										0.00	1,400,000,000	700,000,000
Total For NBK53B										0.00	1,400,000,000	700,000,000
NBK54I On 21/02/2029 Spot Bond					0.00000	101.30191				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.01963				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5i On 01/08/2024 Spot Bond					0.00000	101.27502				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.12112				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.43045				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.88953				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6i On 24/02/2025 Spot Bond					0.00000	100.93204				0.00	0	380,000,000
Total NBKB60 SPOT										0.00	0	380,000,000
Total For NBKB60										0.00	0	380,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.11846				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6: On 15/04/2024 Spot Bond					0.00000	101.22825				0.00	0	490,000,00
Total NBKB62 SPOT										0.00	0	490,000,00
Total For NBKB62										0.00	0	490,000,00
NBKB6: On 15/04/2028 Spot Bond					0.00000	101.77179				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.32535				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			10.64000	103.27077	10.64000	103.18353				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.32292				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.29500	103.48590	10.29500	103.40124				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.32535				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.32908				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.33394				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.43800				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.43800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.89287				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.52004				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.15095				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.72840				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.99089				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.28692				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.32280				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.20025				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.51472				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.34180				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.57075				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 ⁱ On 22/05/2025 Spot Bond					0.00000	103.99736				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 ⁱ On 05/08/2025 Spot Bond					0.00000	105.84606				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 ⁱ On 19/11/2025 Spot Bond					0.00000	104.35415				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 ⁱ On 08/09/2026 Spot Bond					0.00000	104.64136				0.00	0	100,000,0€
Total NGT108 SPOT										0.00	0	100,000,0€
Total For NGT108										0.00	0	100,000,0€
NGT10 ⁱ On 04/11/2026 Spot Bond					0.00000	101.44040				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 ⁱ On 27/12/2026 Spot Bond					0.00000	100.25658				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 ⁱ On 23/04/2027 Spot Bond					0.00000	101.66548				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.92236				0.00	0	290,000,0€
Total NGT1G SPOT										0.00	0	290,000,0€
Total For NGT1G										0.00	0	290,000,0€
NHM01 On 13/12/2024 Spot Bond					0.00000	100.54360				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.40180				0.00	0	3,000,000,0€
Total NHM016 SPOT										0.00	0	3,000,000,0€
Total For NHM016										0.00	0	3,000,000,0€
NHM01 On 25/05/2023 Spot Bond					0.00000	103.10076				0.00	1,600,000,000	800,000,0€
Total NHM018 SPOT										0.00	1,600,000,000	800,000,0€
Total For NHM018										0.00	1,600,000,000	800,000,0€
NHM01 On 25/05/2024 Spot Bond					0.00000	105.07399				0.00	220,000,000	110,000,0€
Total NHM019 SPOT										0.00	220,000,000	110,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM019										0.00	220,000,000	110,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	103.84517				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.84541				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.30000	5.30000	5.30000	220.26521				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.65500	3.65500	3.65500	213.50694				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.25500	3.25500	3.25500	159.51735				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.48000	4.48000	4.48000	111.53815				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.06000	5.06000	5.06000	115.73213				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.36000	3.36000	3.36000	159.10783				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	261.35359	3.45000	261.13158				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.16000	3.16000	3.16000	159.88896				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.30000	3.30000	3.30000	217.50068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.44500	216.04263	3.44500	215.85918				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.08000	90.21735	5.08000	115.45125				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.23929				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.38659				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	101.01334				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.54447				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.10557				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.45898				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.27970				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.84402				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.09233				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN036 On 28/02/2023 Spot Bond					0.00000	100.83256				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.11746				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.07832				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.85581				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.75681				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	151.30502				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.08948				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	151.09197				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	141.22474				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.44797				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	126.33872				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.91956				0.00	0	
Total NN054 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 NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.78904				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.39275				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.46827				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.86227				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.22060				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.00962				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.68168				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.77026				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.33498				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.43057				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.33498				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	99.90579				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	99.88118				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.69921				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.89677				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	100.33437				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	90.44688				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.07000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	108.31000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	118.28000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	116.47000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	115.04463				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 01/08/2022 Spot Bond					0.00000	111.71722				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF025 On 17/02/2026 Spot Bond					0.00000	88.60229				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	111.71722				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	
NNF042 On 20/07/2026 Spot Bond					0.00000	88.71391				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF046 On 04/08/2026 Spot Bond					0.00000	86.32670				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.99204				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF066 On 31/10/2022 Spot Bond					0.00000	103.85940				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF078 On 29/07/2022 Spot Bond					0.00000	101.04604				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF080 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	
NNF081 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	
NNF082 On 08/09/2022 Spot Bond					0.00000	100.46373				0.00	0	
Total NNF082 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 NNF082										0.00	0	
NNF08: On 19/09/2022 Spot Bond					0.00000	100.31636				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF08: On 10/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	126.92852				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.33110				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.81981				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.83729				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.77764				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.65965				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	109.99661				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.88730				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	100.83964				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.71557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.86807				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.73420				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.05500	103.56521	8.05500	103.49834				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.32000	206.20270	2.32000	206.04635				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.40500	105.10397	11.40500	105.00846				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	13.90868	100.00000	13.81653				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	101.36549				0.00	500,000,000	
Total NTC23 SPOT										0.00	500,000,000	
Total For NTC23										0.00	500,000,000	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.26295				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.41343				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.41807				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC32 On 29/09/2022 Spot Bond					0.00000	100.29376				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	101.14684				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.72700				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.40184				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.26906				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.59500	108.92930	8.59500	108.85460				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			7.64000	104.03456	7.64000	103.97015				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.97000	110.09620	8.97000	110.01747				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.08289				0.00	260,000,000	330,000,00
Total OML11 SPOT										0.00	260,000,000	330,000,00
Total For OML11										0.00	260,000,000	330,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	104.00599				0.00	200,000,000	100,000,00
Total OML12 SPOT										0.00	200,000,000	100,000,00
Total For OML12										0.00	200,000,000	100,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.60415				0.00	200,000,000	3,980,000,00
Total OML13 SPOT										0.00	200,000,000	3,980,000,00
Total For OML13										0.00	200,000,000	3,980,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	100.24825				0.00	0	
Total OML14 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 OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.88197				0.00	0	500,000,00
Total PEP01 SPOT										0.00	0	500,000,00
Total For PEP01										0.00	0	500,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	101.41516				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.68000				0.00	0	200,000,00
Total PEP03 SPOT										0.00	0	200,000,00
Total For PEP03										0.00	0	200,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.67776				0.00	400,000,000	200,000,00
Total PEP04 SPOT										0.00	400,000,000	200,000,00
Total For PEP04										0.00	400,000,000	200,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.74858				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.99988				0.00	360,000,000	180,000,00
Total PMM57 SPOT										0.00	360,000,000	180,000,00
Total For PMM57										0.00	360,000,000	180,000,00
PMM58 On 28/02/2025 Spot Bond					0.00000	100.71815				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.06500	105.71865	8.89500	106.27576				994,258,044,833,000.00	1,985,025,708,200	1,135,104,779,30
Total R186 SPOT										14,258,044,833,000.00	985,025,708,200	135,104,779,30
Total For R186										14,258,044,833,000.00	985,025,708,200	135,104,779,30
R197 On 07/12/2023 Spot Bond			1.10000	328.09072	1.05000	328.09905				75,746,440,880,000.00	68,860,400,800	89,602,999,20
Total R197 SPOT										5,746,440,880,000.00	68,860,400,800	89,602,999,20
Total For R197										5,746,440,880,000.00	68,860,400,800	89,602,999,20
R202 On 07/12/2033 Spot Bond			4.36000	240.22169	4.30000	241.32953				804,468,803,660,000.00	184,511,193,500	136,324,800,00
Total R202 SPOT										14,468,803,660,000.00	184,511,193,500	136,324,800,00
Total For R202										14,468,803,660,000.00	184,511,193,500	136,324,800,00
R2023 On 28/02/2023 Spot Bond			6.47500	103.57376	6.45500	103.53257				883,967,000,000,000.00	136,520,000,000	310,395,000,00
Total R2023 SPOT										13,967,000,000,000.00	136,520,000,000	310,395,000,00
Total For R2023										13,967,000,000,000.00	136,520,000,000	310,395,000,00
R2030 On 31/01/2030 Spot Bond			10.67000	89.93368	10.58000	90.27561				628,689,019,926,000.00	1,089,849,017,800	1,333,138,333,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2030 SPOT									28,689,019,926,000.00	089,849,017,800	333,138,333,200
Total For R2030									28,689,019,926,000.00	089,849,017,800	333,138,333,200
R2032 On 31/03/2032 Spot Bond			11.11500	85.50152	11.03000	85.86749			234,944,232,460,000.00	1,010,791,204,000	1,543,502,941,200
Total R2032 SPOT									14,944,232,460,000.00	010,791,204,000	543,502,941,200
Total For R2032									14,944,232,460,000.00	010,791,204,000	543,502,941,200
R2035 On 28/02/2035 Spot Bond			11.39000	86.54689	11.35000	86.70159			803,392,136,228,000.00	1,036,294,305,200	1,334,196,225,600
Total R2035 SPOT									13,392,136,228,000.00	036,294,305,200	334,196,225,600
Total For R2035									13,392,136,228,000.00	036,294,305,200	334,196,225,600
R2037 On 31/01/2037 Spot Bond			11.55500	82.48375	11.52500	82.58238			032,596,054,732,500.00	522,076,681,500	1,050,350,179,000
Total R2037 SPOT									12,596,054,732,500.00	522,076,681,500	050,350,179,000
Total For R2037									12,596,054,732,500.00	522,076,681,500	050,350,179,000
R2040 On 31/01/2040 Spot Bond			11.66000	84.29711	11.62500	84.43664			651,940,428,124,000.00	398,965,731,400	1,330,501,544,900
Total R2040 SPOT									11,940,428,124,000.00	398,965,731,400	330,501,544,900
Total For R2040									11,940,428,124,000.00	398,965,731,400	330,501,544,900
R2044 On 31/01/2044 Spot Bond			11.64000	81.21793	11.61000	81.33233			943,493,916,088,000.00	252,877,484,200	1,649,358,000,000
Total R2044 SPOT									13,493,916,088,000.00	252,877,484,200	649,358,000,000
Total For R2044									13,493,916,088,000.00	252,877,484,200	649,358,000,000
R2048 On 28/02/2048 Spot Bond			11.59500	79.96503	11.56500	80.08640			599,550,106,389,500.00	2,725,273,834,100	1,949,861,088,100
Total R2048 SPOT									19,550,106,389,500.00	725,273,834,100	949,861,088,100
Total For R2048									19,550,106,389,500.00	725,273,834,100	949,861,088,100
R209 On 31/03/2036 Spot Bond			11.40500	66.38761	11.37500	66.47871			539,191,689,174,500.00	134,957,622,900	686,310,000,000
Total R209 SPOT									19,191,689,174,500.00	134,957,622,900	686,310,000,000
Total For R209									19,191,689,174,500.00	134,957,622,900	686,310,000,000
R210 On 31/03/2028 Spot Bond			3.13000	219.62435	2.94500	221.58021			512,021,050,000,000.00	163,585,000,000	303,520,100,000
Total R210 SPOT									12,021,050,000,000.00	163,585,000,000	303,520,100,000
Total For R210									12,021,050,000,000.00	163,585,000,000	303,520,100,000
R213 On 28/02/2031 Spot Bond			10.97000	80.70662	10.88500	81.03606			742,348,563,499,000.00	614,617,006,700	1,063,311,527,700
Total R213 SPOT									12,348,563,499,000.00	614,617,006,700	063,311,527,700
Total For R213									12,348,563,499,000.00	614,617,006,700	063,311,527,700
R214 On 28/02/2041 Spot Bond			11.63500	63.55878	11.59500	63.70734			295,618,150,293,500.00	712,988,238,100	978,927,837,800
Total R214 SPOT									15,618,150,293,500.00	712,988,238,100	978,927,837,800
Total For R214									15,618,150,293,500.00	712,988,238,100	978,927,837,800
RDFB12 On 27/11/2022 Spot Bond					0.00000	100.93507			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.68669				0.00	0	200,000,00
Total RDFB14 SPOT										0.00	0	200,000,00
Total For RDFB14										0.00	0	200,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.75095				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.62876				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.97439				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.34775				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.27939				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.15714				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.78692				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.10196				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.90046				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.24820				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.48129				0.00	0	
Total RED131 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 RED131									0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.38239			0.00	0	
Total RED145 SPOT									0.00	0	
Total For RED145									0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	98.92982			0.00	0	
Total RED151 SPOT									0.00	0	
Total For RED151									0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	100.85974			0.00	400,000,000	200,000,000
Total RED162 SPOT									0.00	400,000,000	200,000,000
Total For RED162									0.00	400,000,000	200,000,000
RED30: On 17/11/2023 Spot Bond					0.00000	101.48128			0.00	0	
Total RED302 SPOT									0.00	0	
Total For RED302									0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.86817			0.00	0	
Total RED402 SPOT									0.00	0	
Total For RED402									0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.84654			0.00	0	
Total RED501 SPOT									0.00	0	
Total For RED501									0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.72453			0.00	0	
Total RED603 SPOT									0.00	0	
Total For RED603									0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.37308			0.00	0	
Total RED704 SPOT									0.00	0	
Total For RED704									0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.92230			0.00	0	
Total RED705 SPOT									0.00	0	
Total For RED705									0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.92396			0.00	0	
Total RES40 SPOT									0.00	0	
Total For RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.69664			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.52907			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.96110				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.01922				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.32112				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.30180				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.32025				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.34208				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.39536				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			8.17500	102.54284	8.17500	102.47552				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.70000	94.40772	11.70000	94.31978				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.18500	92.26281	12.18500	92.17340				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RWL26 On 30/06/2026 Spot Bond					0.00000	100.64316				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.26000	93.65511	11.26000	93.57106				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	101.20043				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.28118				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.28500	103.95952	9.28500	103.88263				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.78328				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.36000	106.54402	8.36000	106.47173				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.36500	97.31732	9.36500	97.24473				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.63000	101.35638	9.63000	101.27827				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.63000	105.98125	8.63000	105.90828				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.78000	104.77890	8.78000	104.70431				0.00	0	
Total SBS38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.70500	99.29577	10.70500	99.20999				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.22000	102.81737	6.22000	102.76592				0.00	0	40,000,00
Total SBS41 SPOT										0.00	0	40,000,00
Total For SBS41										0.00	0	40,000,00
SBS42 On 12/11/2025 Spot Bond			9.05500	106.18751	9.05500	106.11087				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.84000	105.73027	9.84000	105.64751				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.93500	106.41649	6.93500	106.35639				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.61045				0.00	0	222,000,00
Total SBS47 SPOT										0.00	0	222,000,00
Total For SBS47										0.00	0	222,000,00
SBS51 On 31/01/2024 Spot Bond			8.25500	8.25500	8.25500	106.44300				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.52009				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.14858				0.00	0	2,500,000,00
Total SBS53 SPOT										0.00	0	2,500,000,00
Total For SBS53										0.00	0	2,500,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.40618				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.42492				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.21850				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.27105				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.76603				0.00	1,400,000,000	700,000,000
Total SBS63 SPOT										0.00	1,400,000,000	700,000,000
Total For SBS63										0.00	1,400,000,000	700,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	101.69843				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.23269				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.23931				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.84657				0.00	140,000,000	70,000,000
Total SBS68 SPOT										0.00	140,000,000	70,000,000
Total For SBS68										0.00	140,000,000	70,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.63918				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.86536				0.00	1,340,000,000	670,000,000
Total SBS70 SPOT										0.00	1,340,000,000	670,000,000
Total For SBS70										0.00	1,340,000,000	670,000,000
SBS71 On 02/02/2027 Spot Bond					0.00000	100.76333				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.38910				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.09430				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS75 On 26/04/2027 Spot Bond					0.00000	101.14432				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.20202				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.17000	323.35990	2.17000	323.11862				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	222.27029				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.53423				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.23400				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.16249				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	103.75313				0.00	0	3,080,000,00
Total SBT103 SPOT										0.00	0	3,080,000,00
Total For SBT103										0.00	0	3,080,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	104.90165				0.00	0	5,100,000,00
Total SBT104 SPOT										0.00	0	5,100,000,00
Total For SBT104										0.00	0	5,100,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.74357				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	100.10894				0.00	0	
Total SBT107 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 SBT107										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.27607				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.87093				0.00	200,000,000	100,000,000
Total SBT202 SPOT										0.00	200,000,000	100,000,000
Total For SBT202										0.00	200,000,000	100,000,000
SBT203 On 03/12/2023 Spot Bond			7.82500	104.40063	7.82500	104.33496				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.40188				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	102.43127				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.11661				0.00	800,000,000	400,000,000
Total SBT207 SPOT										0.00	800,000,000	400,000,000
Total For SBT207										0.00	800,000,000	400,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.80215				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.33165				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.91732				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.17284				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.22641				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.84500	96.93635	9.84500	96.85918				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.86199				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.84146				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.89085				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.88362				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.94133				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.86926				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.94133				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.92688				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.02782				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.89812				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.97017				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.96293				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.15000	105.46158	8.15000	105.39254				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.71965				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.98256				0.00	480,000,000	240,000,000
Total SNT06 SPOT										0.00	480,000,000	240,000,000
Total For SNT06										0.00	480,000,000	240,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.87931				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.81470				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.03615				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.75467				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.76967				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.22348				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.18753				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.84535				0.00	440,000,000	220,000,000
Total SPG007 SPOT										0.00	440,000,000	220,000,000

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 SPG007										0.00	440,000,000	220,000,000
SPG007 On 15/10/2022 Spot Bond					0.00000	100.05866				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.45673				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.62992				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.12846				0.00	200,000,000	200,000,000
Total SSA07 SPOT										0.00	200,000,000	200,000,000
Total For SSA07										0.00	200,000,000	200,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	100.14128				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.42500	3.42500	3.42500	158.85497				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			8.87000	106.44508	8.87000	106.36938				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			10.37500	83.55908	10.37500	83.49022				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.88617				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	99.91218				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			7.85500	104.63773	7.85500	104.57166				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			5.21000	113.75862	5.21000	113.64540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.91666				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.18823				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.38536				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN050 On 08/12/2023 Spot Bond			2.08000	2.08000	2.08000	323.51498				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	101.21638				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	101.07508				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.00818				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.30000	3.30000	3.30000	159.34168				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.21000	5.21000	5.21000	113.64540				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.45000	4.45000	4.45000	111.74378				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2028 Spot Bond			4.12500	4.12500	4.12500	208.34807				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.71541				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.70376				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.41519				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.40648				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.93954				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.84993				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.32230				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.91050				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.78693				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.47826				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.06936				0.00	0	
Total SSN083 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 SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			5.17500	5.17500	5.17500	222.77498				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.35815				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	99.46153				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.59904				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.75712				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.57090				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			11.24500	87.31643	11.24500	87.23730				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.35696				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.27500	206.92133	4.27500	206.73183				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.35500	219.39149	5.35500	219.17163				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.90283				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	100.17601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/09/2022 Spot Bond					0.00000	100.41155				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.57359				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	99.92615				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	101.35955				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	101.58955				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	101.44352				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond					0.00000	101.10899				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	101.41618				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 09/12/2022 Spot Bond					0.00000	100.54057				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	100.71210				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.46588				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN16: On 09/09/2022 Spot Bond					0.00000	100.43830				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16: On 12/09/2022 Spot Bond					0.00000	100.45260				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	100.43956				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.40870				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.40411				0.00	0	10,000,00
Total SSN166 SPOT										0.00	0	10,000,00
Total For SSN166										0.00	0	10,000,00
SSN16: On 13/09/2022 Spot Bond					0.00000	100.40870				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.40527				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16: On 15/09/2022 Spot Bond					0.00000	100.37651				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17: On 19/09/2022 Spot Bond					0.00000	100.31636				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17: On 26/09/2022 Spot Bond					0.00000	100.23877				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17: On 03/10/2022 Spot Bond					0.00000	100.12178				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.89644				0.00	0	
Total SST201 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 SST201									0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.17693			0.00	0	
Total STF001 SPOT									0.00	0	
Total For STF001									0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.38500	101.43337	9.38500	101.35715			0.00	0	
Total SZ25 SPOT									0.00	0	
Total For SZ25									0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.69960			0.00	0	
Total T16OM4 SPOT									0.00	0	
Total For T16OM4									0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.75839			0.00	1,400,000,000	700,000,000
Total T17A11 SPOT									0.00	1,400,000,000	700,000,000
Total For T17A11									0.00	1,400,000,000	700,000,000
T17A12 On 21/02/2024 Spot Bond					0.00000	100.75589			0.00	0	
Total T17A12 SPOT									0.00	0	
Total For T17A12									0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.76589			0.00	0	
Total T17A13 SPOT									0.00	0	
Total For T17A13									0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.78696			0.00	0	
Total T17A21 SPOT									0.00	0	
Total For T17A21									0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.77446			0.00	0	
Total T17A22 SPOT									0.00	0	
Total For T17A22									0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.78696			0.00	0	
Total T17A23 SPOT									0.00	0	
Total For T17A23									0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.77718	7.21000	102.71687			0.00	0	
Total T17A31 SPOT									0.00	0	
Total For T17A31									0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.97279	7.72000	102.90816			0.00	0	
Total T17A32 SPOT									0.00	0	
Total For T17A32									0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.95739			0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TC001 SPOT										0.00	600,000,000	300,000,000
Total For TC001										0.00	600,000,000	300,000,000
TC002 On 15/02/2027 Spot Bond					0.00000	101.09805				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.12163				0.00	40,000,000	540,000,000
Total TFS148 SPOT										0.00	40,000,000	540,000,000
Total For TFS148										0.00	40,000,000	540,000,000
TFS154 On 06/07/2023 Spot Bond					0.00000	100.29377				0.00	0	5,530,000,000
Total TFS154 SPOT										0.00	0	5,530,000,000
Total For TFS154										0.00	0	5,530,000,000
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.87352				0.00	0	4,960,000,000
Total TFS156 SPOT										0.00	0	4,960,000,000
Total For TFS156										0.00	0	4,960,000,000
TFS157 On 16/11/2023 Spot Bond					0.00000	101.06286				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.72000				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.13582				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	101.22656				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.65143				0.00	0	140,000,000
Total TFS164 SPOT										0.00	0	140,000,000
Total For TFS164										0.00	0	140,000,000
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.77494				0.00	0	5,450,000,000
Total TFS165 SPOT										0.00	0	5,450,000,000
Total For TFS165										0.00	0	5,450,000,000
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.93368				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS167 On 27/09/2024 Spot Bond					0.00000	100.04466				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.17360				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.47504				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.62880				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.79891				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.86902				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.80966				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	101.20688				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.78024				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.78220				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.83972				0.00	0	
Total TH15B1 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 TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.90280				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.90985				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.89847				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.99049				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.86847				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.53325				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.28975				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.13435				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.79524				0.00	0	1,100,000,00
Total TH16A1 SPOT										0.00	0	1,100,000,00
Total For TH16A1										0.00	0	1,100,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	100.98051				0.00	600,000,000	200,000,00
Total TH16A2 SPOT										0.00	600,000,000	200,000,00
Total For TH16A2										0.00	600,000,000	200,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	103.26791	8.49000	103.19678				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.85217				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.79345				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.79277				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.78970				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.22045	5.76000	102.17235				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.81721				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.05423				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.86472				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.85597				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.91595				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.89970				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.12435				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	101.23027				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.16798				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.84315				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.82442				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.81818				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.88808				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.85937				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.85563				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.11741				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.07133				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.04268				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.69961				0.00	0	
Total TH17O2 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 TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.71841				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.53440				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.25500	103.36940	7.25500	103.30847				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.17500	106.03425	8.17500	105.96502				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.53963				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.60689				0.00	800,000,000	900,000,000
Total TL27 SPOT										0.00	800,000,000	900,000,000
Total For TL27										0.00	800,000,000	900,000,000
TL28 On 24/04/2025 Spot Bond			9.36500	101.74743	9.36500	101.67113				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.55307				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.12410				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.20678				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.21786				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.32500	104.94765	8.32500	104.87789			6,826,500,000,000.00		820,000,000	1,784,900,000

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 TN23 SPOT									6,826,500,000,000.00	820,000,000	1,784,900,000
Total For TN23									6,826,500,000,000.00	820,000,000	1,784,900,000
TN23/R On 06/11/2023 Spot Bond			100.00000	43.05781	100.00000	42.77410			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.74500	103.06374	9.74500	102.98251			9,745,000,000.00	1,000,000	1,631,000,000
Total TN25 SPOT									9,745,000,000.00	1,000,000	1,631,000,000
Total For TN25									9,745,000,000.00	1,000,000	1,631,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	20.33833	100.00000	20.20211			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.99500	93.07900	10.99500	92.99782			1,979,100,000,000.00	180,000,000	18,640,000,000
Total TN27 SPOT									1,979,100,000,000.00	180,000,000	18,640,000,000
Total For TN27									1,979,100,000,000.00	180,000,000	18,640,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.31020	100.00000	11.23568			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.51000	98.68525	11.51000	98.59834			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.18000	94.03902	12.18000	93.94793			1,948,800,000,000.00	160,000,000	980,000,000
Total TN30 SPOT									1,948,800,000,000.00	160,000,000	980,000,000
Total For TN30									1,948,800,000,000.00	160,000,000	980,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	117.52641	8.00000	117.45087			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.55700	97.53692	12.55700	97.44345			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.95500	87.39193	12.95500	87.30206			0.00	0	620,000,000
Total TN40 SPOT									0.00	0	620,000,000
Total For TN40									0.00	0	620,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.69639	10.75000	102.60828			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNF25 On 14/02/2025 Spot Bond					0.00000	101.07740				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.15677				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.47500	101.35208	5.47500	102.80047				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.29998				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.29754				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.30273				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.31002				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.55190	7.61000	100.36800				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.26688				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.60072				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			7.56500	101.85507	7.56500	101.79339				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.84954				0.00	0	
Total TRA3A7 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 TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.07119				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.80653				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.44503				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			7.85500	104.42903	7.85500	104.36311				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.44503				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.07341	8.62000	102.00282				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.93284				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.21080				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.33718				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.32263				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.41703				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.41703				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	99.02162				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.51946				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.34196				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	95.74904				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.66404				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.48415				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.16890				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	101.14179				0.00	0	10,000,00
Total TWC405 SPOT										0.00	0	10,000,00
Total For TWC405										0.00	0	10,000,00
TWC40 On 25/07/2022 Spot Bond					0.00000	101.03222				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.67841				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC41 On 23/08/2022 Spot Bond					0.00000	100.64891				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.62045				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.51896				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.44400				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 04/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			120,000,000,000,000.00	11,200,000,000	11,200,000,000	11,200,000,000
Total TWC414 SPOT									20,000,000,000,000.00	11,200,000,000	11,200,000,000	11,200,000,000
Total For TWC414									20,000,000,000,000.00	11,200,000,000	11,200,000,000	11,200,000,000
UG26 On 09/03/2026 Spot Bond			11.21500	104.05607	11.21500	103.96355			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.83318				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.92691				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.85483				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.94854				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.97017				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.00476				0.00	0	
Total UU1B02 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 UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.15745				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.18624				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.70414				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.29266				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.82471				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.84868				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.75424				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.00416				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.41243				0.00	0	200,000,00
Total WHL03 SPOT										0.00	0	200,000,00
Total For WHL03										0.00	0	200,000,00
Total for SPOT										1.23e+017	252,369,823,000	048,650,147,70
Total for SPOT :										1.23e+017	252,369,823,000	048,650,147,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total Futures									1.23e+017	252,369,839,986	048,651,481,04
Total Options									0.00	0	129,00
Grand Total:									1.23e+017	252,369,839,986	048,651,610,04