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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/08/2022

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	03/11/2022	Bond Future			12.04330	73.97649	12.00432	74.16410			0.00	0	
ES33	On	02/02/2023	Bond Future			12.23999	75.25404	12.19920	75.44547			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.40908	72.91510	12.36642	73.11087			0.00	0	
ES33	On	03/08/2023	Bond Future			12.56240	74.42637	12.51781	74.62673			0.00	0	
ES33	On	02/11/2023	Bond Future			12.76292	72.01594	12.71638	72.21992			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.35899	72.12008	12.31981	72.33929			0.00	0	
ES42	On	02/02/2023	Bond Future			12.53092	73.36683	12.49003	73.59045			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.68605	70.52188	12.64336	70.75049			0.00	0	
ES42	On	03/08/2023	Bond Future			12.82307	71.98690	12.77862	72.22073			0.00	0	
ES42	On	02/11/2023	Bond Future			13.00000	69.06058	12.95368	69.29866			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	03/11/2022	Bond Future			167.50546	167.50546	167.25346	167.25346			0.00	0	7,36

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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	Op Intere
I2025	On	02/02/2023	Bond Future			168.68052	168.68052	168.42543	168.42543			3,036,249.36	18	1,93
I2025	On	04/05/2023	Bond Future			171.93547	171.93547	171.67693	171.67693			0.00	0	
I2025	On	03/08/2023	Bond Future			173.70724	173.70724	173.44460	173.44460			0.00	0	
I2025	On	02/11/2023	Bond Future			176.93259	176.93259	176.66480	176.66480			0.00	0	
Total I2025 Future												3,036,249.36	18	9,30
Total For I2025												3,036,249.36	18	9,30
I2029	On	03/11/2022	Bond Future			122.10946	122.10946	121.94346	121.94346			0.00	0	1,57
I2029	On	02/02/2023	Bond Future			124.21789	124.21789	124.04989	124.04989			0.00	0	7,2
I2029	On	04/05/2023	Bond Future			125.30309	125.30309	125.13292	125.13292			0.00	0	
I2029	On	03/08/2023	Bond Future			127.89286	127.89286	127.72010	127.72010			0.00	0	
I2029	On	02/11/2023	Bond Future			128.90777	128.90777	128.73163	128.73163			0.00	0	
Total I2029 Future												0.00	0	2,24
Total For I2029												0.00	0	2,24
I2033	On	03/11/2022	Bond Future			114.70605	114.70605	114.63441	114.63441			0.00	0	1,28
I2033	On	02/02/2023	Bond Future			116.68631	116.68631	116.61437	116.61437			0.00	0	6,14
I2033	On	04/05/2023	Bond Future			117.53958	117.53958	117.46727	117.46727			0.00	0	
I2033	On	03/08/2023	Bond Future			119.96863	119.96863	119.89568	119.89568			0.00	0	
I2033	On	02/11/2023	Bond Future			120.74672	120.74672	120.67220	120.67220			0.00	0	
Total I2033 Future												0.00	0	7,42
Total For I2033												0.00	0	7,42
I2038	On	03/11/2022	Bond Future			130.24564	130.24564	129.74022	129.74022			0.00	0	5,57
I2038	On	02/02/2023	Bond Future			130.56291	130.56291	130.04960	130.04960			0.00	0	
I2038	On	04/05/2023	Bond Future			133.08311	133.08311	132.56104	132.56104			0.00	0	
I2038	On	03/08/2023	Bond Future			133.83025	133.83025	133.29832	133.29832			0.00	0	
I2038	On	02/11/2023	Bond Future			136.31468	136.31468	135.77275	135.77275			0.00	0	
Total I2038 Future												0.00	0	5,51
Total For I2038												0.00	0	5,51
I2046	On	03/11/2022	Bond Future			116.62473	116.62473	115.83588	115.83588			50,148,633.90	430	16,47
I2046	On	02/02/2023	Bond Future			118.63857	118.63857	117.83689	117.83689			0.00	0	
I2046	On	04/05/2023	Bond Future			118.86773	118.86773	118.05171	118.05171			0.00	0	
I2046	On	03/08/2023	Bond Future			121.32587	121.32587	120.49394	120.49394			0.00	0	
I2046	On	02/11/2023	Bond Future			121.44138	121.44138	120.59386	120.59386			0.00	0	
Total I2046 Future												50,148,633.90	430	16,41
Total For I2046												50,148,633.90	430	16,41
I2050	On	03/11/2022	Bond Future			119.87544	119.87544	119.85605	119.85605			0.00	0	11,77
I2050	On	02/02/2023	Bond Future			119.79869	119.79869	119.78012	119.78012			0.00	0	
I2050	On	04/05/2023	Bond Future			122.11120	122.11120	122.09303	122.09303			0.00	0	
I2050	On	03/08/2023	Bond Future			122.41049	122.41049	122.39287	122.39287			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/11/2023	Bond Future			124.68290	124.68290	124.66484	124.66484			0.00	0	
Total I2050 Future												0.00	0	11,71
Total For I2050												0.00	0	11,71
R186	On	03/11/2022	Bond Future			8.92272	109.33293	8.87188	109.51095		5.00	30,394,554.54	278	64,27
R186	On	02/02/2023	Bond Future			9.08310	105.89815	9.02795	106.08001		5.23	0.00	0	
R186	On	04/05/2023	Bond Future			9.19772	107.92058	9.13762	108.10684		5.02	0.00	0	
R186	On	03/08/2023	Bond Future			9.27593	104.82757	9.21023	105.01842		4.98	0.00	0	
R186	On	02/11/2023	Bond Future			9.44920	106.74896	9.37729	106.94316		4.68	0.00	0	
Total R186 Future												30,394,554.54	278	64,27
R186	On	03/11/2022	Bond Future	8.54	Put			1,608.71000	1.60871	1,718,040	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			448.90000	0.44890	379,040	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,584.75000	1.58475	1,692,910	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			1,006.43000	1.00643	894,720	4.94	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			872.91000	0.87291	939,220	4.94	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Call			182.70000	0.18270	145,570	4.68	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			2,462.95000	2.46295	2,603,840	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			426.13000	0.42613	358,590	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,633.06000	1.63306	1,743,540	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			437.33000	0.43733	368,640	4.74	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			560.75000	0.56075	503,730	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,896.77000	2.89677	3,021,610	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			569.38000	0.56938	511,740	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,871.47000	2.87147	2,995,690	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			551.99000	0.55199	495,590	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,921.95000	2.92195	3,047,410	5.07	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,277.50000	2.27750	2,377,480	4.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,300.26000	1.30026	1,213,420	4.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,260.18000	2.26018	2,359,600	4.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,314.06000	1.31406	1,226,660	4.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,242.61000	2.24261	2,341,470	4.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,286.19000	1.28619	1,199,910	4.84	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,394.18000	1.39418	1,458,590	5.11	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,911.28000	2.91128	2,784,450	5.11	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,384.86000	1.38486	1,448,880	5.11	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,930.93000	2.93093	2,803,730	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,375.97000	1.37597	1,439,620	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,892.05000	2.89205	2,765,610	5.11	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,060.67000	2.06067	2,149,150	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,090.77000	2.09077	1,985,870	4.49	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
R186	On	02/11/2023	Bond Future	9.38	Put			2,083.44000	2.08344	2,172,740	4.49	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,106.39000	2.10639	2,001,080	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,072.03000	2.07203	2,160,920	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,122.05000	2.12205	2,016,330	4.50	0.00	0	
Total R186 Option												0.00	0	8,62
Total For R186												30,394,554.54	278	72,85
R197	On	03/11/2022	Bond Future			338.27592	338.27592	338.21315	338.21315			0.00	0	83
R197	On	02/02/2023	Bond Future			335.19619	335.19619	335.13493	335.13493			0.00	0	
R197	On	04/05/2023	Bond Future			341.66730	341.66730	341.60782	341.60782			0.00	0	
R197	On	03/08/2023	Bond Future			339.49540	339.49540	339.43724	339.43724			0.00	0	
R197	On	02/11/2023	Bond Future			345.79633	345.79633	345.73661	345.73661			0.00	0	
Total R197 Future												0.00	0	83
Total For R197												0.00	0	83
R202	On	03/11/2022	Bond Future			251.73350	251.73350	251.12202	251.12202			0.00	0	6,14
R202	On	02/02/2023	Bond Future			251.34159	251.34159	250.72166	250.72166			0.00	0	46
R202	On	04/05/2023	Bond Future			256.19217	256.19217	255.56253	255.56253			0.00	0	
R202	On	03/08/2023	Bond Future			256.58161	256.58161	255.94065	255.94065			0.00	0	
R202	On	02/11/2023	Bond Future			261.34484	261.34484	260.69159	260.69159			0.00	0	
Total R202 Future												0.00	0	6,60
Total For R202												0.00	0	6,60
R2023	On	03/11/2022	Bond Future			7.12725	101.65188	7.13134	101.65063		0.36	0.00	0	23,96
Total R2023 Future												0.00	0	23,96
R2023	On	03/11/2022	Bond Future	6.25	Call			0.08000	0.00008	0,070	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			269.81000	0.26981	268,550	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.09000	0.00009	0,080	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			266.76000	0.26676	265,500	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.11000	0.00011	0,100	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			263.71000	0.26371	262,450	0.22	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	23,96
R2030	On	03/11/2022	Bond Future			10.36427	90.32597	10.32479	90.50851		8.75	6,503,469.84	72	66,66
R2030	On	02/02/2023	Bond Future			10.53080	87.85831	10.48916	88.04464		9.14	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.67264	89.53734	10.62868	89.72802		8.79	0.00	0	
R2030	On	03/08/2023	Bond Future			10.79893	87.36407	10.75247	87.55928		8.72	0.00	0	
R2030	On	02/11/2023	Bond Future			10.97092	88.96513	10.92200	89.16377		8.25	0.00	0	
Total R2030 Future												6,503,469.84	72	71,86
R2030	On	03/11/2022	Bond Future	11.57	Call			5,678.35000	5.67835	5,497,020	10.37	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			145.25000	0.14525	146,460	10.37	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 Interr
R2030	On	03/11/2022	Bond Future	10.09	Put			1,913.62000	1.91362	2,003,560	8.19	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			837.14000	0.83714	743,320	8.20	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			1,885.65000	1.88565	1,974,370	8.20	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			1,041.53000	1.04153	935,740	8.33	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			1,621.66000	1.62166	1,698,410	8.33	0.00	0	
R2030	On	03/11/2022	Bond Future	9.70	Call			289.66000	0.28966	242,360	7.82	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			3,243.27000	3.24327	3,378,510	7.82	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			799.32000	0.79932	707,950	8.17	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			1,941.88000	1.94188	2,033,050	8.17	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			818.10000	0.81810	725,500	8.19	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Put			867.95000	0.86795	896,910	9.96	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			1,130.80000	1.13080	1,051,010	8.80	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			3,403.95000	3.40395	3,510,490	8.80	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			1,146.12000	1.14612	1,065,650	8.80	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			3,343.10000	3.34310	3,448,260	8.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			864.89000	0.86489	797,800	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			4,022.81000	4.02281	4,142,050	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			903.71000	0.90371	834,650	8.76	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			1,063.45000	1.06345	1,099,670	9.77	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.35	Call			4,620.10000	4.62010	4,462,730	9.96	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	9.94	Put			3,560.98000	3.56098	3,670,910	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			346.29000	0.34629	311,590	8.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,371.08000	6.37108	6,522,710	8.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			699.52000	0.69952	641,390	8.73	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			3,373.01000	3.37301	3,478,870	8.80	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,162.45000	1.16245	1,081,280	8.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			4,057.07000	4.05707	4,176,970	8.75	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			186.53000	0.18653	165,230	9.08	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			8,135.87000	8.13587	8,300,900	9.08	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			270.10000	0.27010	241,490	8.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			3,921.20000	3.92120	4,038,470	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			1,056.05000	1.05605	979,650	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			4,005.24000	4.00524	3,855,130	9.77	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			7,078.52000	7.07852	7,236,240	8.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			287.59000	0.28759	257,540	8.93	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.08	Put			6,899.33000	6.89933	7,055,610	8.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,516.40000	4.51640	4,644,600	8.73	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			852.28000	0.85228	785,850	8.75	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			5,293.56000	5.29356	5,129,840	10.17	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			699.01000	0.69901	721,620	10.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	11.12	Call			3,879.27000	3.87927	3,730,850	9.73	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,109.35000	1.10935	1,147,260	9.73	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Call			8,246.69000	8.24669	8,072,710	10.40	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			574.65000	0.57465	591,350	10.40	0.00	0	4;
R2030	On	04/05/2023	Bond Future	10.54	Call			2,380.90000	2.38090	2,273,200	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			2,767.15000	2.76715	2,850,130	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,632.54000	2.63254	2,519,010	8.72	0.00	0	3;
R2030	On	04/05/2023	Bond Future	11.34	Call			4,488.53000	4.48853	4,343,900	9.30	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			1,466.56000	1.46656	1,512,610	9.30	0.00	0	1;
R2030	On	04/05/2023	Bond Future	10.42	Call			2,123.65000	2.12365	2,022,510	8.56	0.00	0	4;
R2030	On	04/05/2023	Bond Future	10.42	Put			3,036.01000	3.03601	3,125,550	8.56	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			2,336.61000	2.33661	2,230,000	8.63	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			832.34000	0.83234	857,710	9.96	0.00	0	1,0;
R2030	On	04/05/2023	Bond Future	10.53	Call			2,358.70000	2.35870	2,251,550	8.63	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			2,788.64000	2.78864	2,872,170	8.63	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			942.76000	0.94276	882,260	8.33	0.00	0	4;
R2030	On	04/05/2023	Bond Future	9.67	Put			5,234.67000	5.23467	5,364,850	8.33	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,064.80000	1.06480	998,940	8.31	0.00	0	3;
R2030	On	04/05/2023	Bond Future	10.65	Put			2,539.99000	2.53999	2,617,140	8.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,373.41000	1.37341	1,295,610	8.38	0.00	0	1,0;
R2030	On	04/05/2023	Bond Future	10.00	Put			4,158.66000	4.15866	4,271,540	8.38	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			451.82000	0.45182	416,910	8.56	0.00	0	3;
R2030	On	04/05/2023	Bond Future	9.03	Put			7,756.72000	7.75672	7,912,490	8.56	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			854.91000	0.85491	798,530	8.36	0.00	0	1;
R2030	On	04/05/2023	Bond Future	10.52	Put			2,810.27000	2.81027	2,894,340	8.63	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			543.45000	0.54345	559,110	10.47	0.00	0	3;
R2030	On	04/05/2023	Bond Future	11.62	Call			5,344.58000	5.34458	5,190,430	9.56	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,169.34000	1.16934	1,205,870	9.56	0.00	0	3;
R2030	On	04/05/2023	Bond Future	12.04	Call			6,700.30000	6.70030	6,534,990	9.96	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put			5,563.20000	5.56320	5,697,500	8.36	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put			4,851.01000	4.85101	4,975,830	8.31	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			8,485.55000	8.48555	8,310,530	10.47	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			1,912.91000	1.91291	1,970,200	9.01	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			2,155.75000	2.15575	2,060,260	8.34	0.00	0	1,0;
R2030	On	03/08/2023	Bond Future	10.65	Call			2,659.13000	2.65913	2,551,520	8.47	0.00	0	3;
R2030	On	03/08/2023	Bond Future	10.65	Put			3,091.62000	3.09162	3,179,220	8.47	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			1,939.35000	1.93935	1,997,380	9.00	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			4,395.26000	4.39526	4,257,710	9.00	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			1,926.09000	1.92609	1,983,750	9.00	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			4,422.65000	4.42265	4,284,730	9.01	0.00	0	

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	03/08/2023	Bond Future	12.59	Call			8,150.28000	8.15028	7,979,640	10.10	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			832.37000	0.83237	856,940	10.10	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call			9,119.31000	9.11931	8,943,860	10.36	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			681.52000	0.68152	701,280	10.36	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call			4,367.93000	4.36793	4,230,750	9.00	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put			3,654.76000	3.65476	3,754,480	8.34	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			3,364.64000	3.36464	3,454,730	8.12	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,905.59000	2.90559	2,797,900	8.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			3,403.47000	3.40347	3,494,420	8.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,927.07000	2.92707	2,818,950	8.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			3,384.01000	3.38401	3,474,530	8.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,948.62000	2.94862	2,840,070	8.12	0.00	0	
Total R2030 Option												0.00	0	21,4
Total For R2030												6,503,469.84	72	93,31
R2032	On	03/11/2022	Bond Future			10.81656	85.95921	10.77723	86.16474		10.72	232,003,907.79	2,699	159,8
R2032	On	02/02/2023	Bond Future			10.97882	87.42321	10.93762	87.63291		10.98	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.11530	84.93260	11.07210	85.14712		11.20	0.00	0	
R2032	On	03/08/2023	Bond Future			11.23316	86.67451	11.18791	86.89405		10.74	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.39831	84.10679	11.35098	84.33025		10.66	0.00	0	
Total R2032 Future												232,003,907.79	2,699	162,4
R2032	On	03/11/2022	Bond Future	9.31	Call			16.74000	0.01674	11,870	9.36	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put			8,178.00000	8.17800	8,378,660	9.36	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			101.01000	0.10101	100,350	12.89	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			1,235.31000	1.23531	1,113,460	10.16	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			496.33000	0.49633	511,690	11.49	0.00	0	7,5
R2032	On	03/11/2022	Bond Future	10.21	Call			411.45000	0.41145	349,180	9.55	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put			7,312.13000	7.31213	7,509,360	9.34	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			4,334.80000	4.33480	4,140,660	11.66	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			414.46000	0.41446	425,850	11.66	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			7,598.65000	7.59865	7,392,460	12.89	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,147.65000	2.14765	2,244,480	10.00	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call			162.91000	0.16291	131,130	9.30	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			1,851.88000	1.85188	1,935,560	10.16	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,260.24000	1.26024	1,137,120	10.18	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			1,823.99000	1.82399	1,906,400	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call			3,923.11000	3.92311	3,732,940	11.49	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			354.09000	0.35409	297,940	9.49	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,667.83000	3.66783	3,817,210	9.49	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put			3,450.47000	3.45047	3,593,730	9.55	0.00	0	

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	10.49	Call			853.35000	0.85335	754,130	9.90	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,374.59000	2.37459	2,480,900	9.90	0.00	0	4%
R2032	On	03/11/2022	Bond Future	10.56	Call			1,000.44000	1.00044	891,740	10.00	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			20.71000	0.02071	14,860	9.35	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			7,887.30000	7.88730	8,086,980	9.35	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			31.22000	0.03122	22,920	9.34	0.00	0	5%
R2032	On	03/11/2022	Bond Future	9.92	Put			4,811.12000	4.81112	4,984,870	9.30	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			302.59000	0.30259	252,320	9.43	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,892.17000	3.89217	4,047,430	9.43	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.40	Call			1,298.67000	1.29867	1,209,020	10.41	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,099.18000	4.09918	4,219,230	10.41	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,486.49000	1.48649	1,389,140	10.48	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,756.92000	3.75692	3,869,270	10.48	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.67	Call			1,851.95000	1.85195	1,741,440	10.64	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.22	Call			1,000.11000	1.00011	924,190	10.30	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			4,765.53000	4.76553	4,899,310	10.30	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,263.04000	1.26304	1,174,930	10.40	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,170.07000	4.17007	4,291,660	10.40	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,280.88000	1.28088	1,192,000	10.41	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			410.42000	0.41042	420,030	13.09	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.47	Call			296.22000	0.29622	264,750	10.25	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			8,236.03000	8.23603	8,414,260	10.25	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			622.17000	0.62217	567,270	10.17	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			6,027.12000	6.02712	6,181,920	10.17	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			911.84000	0.91184	840,390	10.26	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,230.95000	3.23095	3,330,140	10.64	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,044.43000	1.04443	1,075,650	11.99	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			9,016.70000	9.01670	8,816,610	13.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,002.01000	5.00201	5,140,260	10.26	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			221.72000	0.22172	196,640	10.28	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Put			9,085.28000	9.08528	9,269,900	10.28	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,134.63000	4.13463	4,255,450	10.41	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,937.19000	4.93719	4,764,590	11.81	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,214.12000	1.21412	1,251,220	11.81	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			5,483.56000	5.48356	5,305,080	11.99	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			485.89000	0.48589	498,000	13.41	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Call			2,037.37000	2.03737	1,935,650	10.67	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Put			4,326.34000	4.32634	4,439,140	10.67	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,593.36000	2.59336	2,476,530	10.85	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			3,606.60000	3.60660	3,704,290	10.85	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.88	Call		2,617.67000	2.61767	2,500,250	10.86	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,641.81000	2.64181	2,523,800	10.87	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,554.07000	3.55407	3,650,580	10.87	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,947.67000	3.94767	3,803,200	11.33	0.00	0	46
R2032	On	04/05/2023	Bond Future	11.37	Put		2,482.93000	2.48293	2,552,980	11.33	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		11,206.84000	11.20684	11,004,430	13.41	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,580.40000	3.58040	3,677,500	10.86	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,498.22000	2.49822	2,563,480	11.21	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,249.91000	5.24991	5,095,240	11.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,482.55000	2.48255	2,547,420	11.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,656.23000	5.65623	5,496,610	11.35	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,287.33000	2.28733	2,347,250	11.35	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		5,188.27000	5.18827	5,034,380	11.20	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,513.98000	2.51398	2,579,630	11.20	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,219.06000	5.21906	5,064,780	11.21	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,533.97000	3.53397	3,410,740	10.44	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,156.49000	4.15649	4,256,720	10.44	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,558.15000	3.55815	3,434,460	10.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,132.93000	4.13293	4,232,700	10.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,582.40000	3.58240	3,458,250	10.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,109.47000	4.10947	4,208,780	10.45	0.00	0	
Total R2032 Option											0.00	0	24,46
Total For R2032											232,003,907.79	2,699	186,85
R2035	On	03/11/2022	Bond Future			11.06877	87.10617	11.02940	87.34036	12.12	174,212,340.00	2,000	61,46
R2035	On	02/02/2023	Bond Future			11.22430	88.58878	11.18319	88.82762	12.59	0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.34916	85.77857	11.30628	86.02277	13.00	0.00	0	
R2035	On	03/08/2023	Bond Future			11.45903	87.53648	11.41433	87.78627	12.64	0.00	0	
R2035	On	02/11/2023	Bond Future			11.61185	84.64234	11.56532	84.89655	12.73	0.00	0	
Total R2035 Future											174,212,340.00	2,000	167,75
R2035	On	03/11/2022	Bond Future	9.82	Call		65.00000	0.06500	49,500	10.88	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		7,724.91000	7.72491	7,943,600	10.88	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		314.10000	0.31410	260,950	10.90	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.15	Call		2,185.19000	2.18519	2,013,990	11.97	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		1,470.68000	1.47068	1,533,670	11.97	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call		9,164.24000	9.16424	8,929,020	14.38	0.00	0	
R2035	On	03/11/2022	Bond Future	11.05	Call		1,850.63000	1.85063	1,691,780	11.82	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put		1,727.98000	1.72798	1,803,320	11.82	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		2,116.02000	2.11602	1,947,200	11.94	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put		3,473.85000	3.47385	3,618,440	11.20	0.00	0	58

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022	Bond Future	11.14	Call			2,150.55000	2.15055	1,980,530	11.95	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			1,494.97000	1.49497	1,559,140	11.95	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Put			4,822.66000	4.82266	5,003,700	10.90	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			672.48000	0.67248	582,880	11.20	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			1,519.42000	1.51942	1,584,790	11.94	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			82.42000	0.08242	81,390	14.38	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			1,663.49000	1.66349	1,512,580	11.73	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			1,898.77000	1.89877	1,982,050	11.73	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.88	Put			3,856.95000	3.85695	3,971,710	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			2,532.19000	2.53219	2,393,600	12.33	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			3,312.59000	3.31259	3,412,840	12.33	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			2,561.34000	2.56134	2,421,910	12.35	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,668.95000	4.66895	4,803,170	11.89	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			2,014.14000	2.01414	1,891,820	12.10	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			3,925.50000	3.92550	4,042,020	12.10	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			2,039.80000	2.03980	1,916,600	12.11	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			404.12000	0.40412	412,330	15.30	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.88	Call			2,065.63000	2.06563	1,941,550	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Put			6,260.51000	6.26051	6,426,000	11.56	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			1,419.31000	1.41931	1,319,990	11.83	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			4,912.75000	4.91275	5,052,270	11.83	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			1,501.71000	1.50171	1,398,850	11.87	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			3,282.79000	3.28279	3,382,200	12.35	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.66	Call			1,544.19000	1.54419	1,439,570	11.89	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Put			8,948.37000	8.94837	9,146,880	11.51	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			421.17000	0.42117	378,590	11.51	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			8,711.64000	8.71164	8,907,900	11.51	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			452.12000	0.45212	407,190	11.51	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.87	Put			3,891.11000	3.89111	4,006,750	12.11	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			890.72000	0.89072	817,370	11.56	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.98	Call			5,839.79000	5.83979	5,641,060	13.61	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,375.88000	1.37588	1,415,990	13.61	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			11,169.91000	11.16991	10,939,280	15.30	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			8,477.67000	8.47767	8,671,580	11.51	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			4,749.12000	4.74912	4,885,100	11.87	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			391.94000	0.39194	351,610	11.51	0.00	0	58
R2035	On	02/02/2023	Bond Future	11.94	Call			5,678.43000	5.67843	5,481,530	13.56	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,430.51000	1.43051	1,472,450	13.56	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Call			3,233.09000	3.23309	3,094,170	12.64	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			4,015.90000	4.01590	4,121,180	12.64	0.00	0	

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	11.20	Call		3,319.61000	3.31961	3,178,720	12.67	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		3,929.22000	3.92922	4,032,530	12.67	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		3,348.59000	3.34859	3,207,050	12.68	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		781.94000	0.78194	726,960	12.12	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		9,703.69000	9.70369	9,892,910	12.12	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		1,512.85000	1.51285	1,424,970	12.09	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put		6,792.19000	6.79219	6,948,510	12.09	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		1,841.85000	1.84185	1,741,940	12.16	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Put		900.55000	0.90055	922,860	15.10	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.22	Put		3,872.11000	3.87211	3,974,130	12.69	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		7,777.07000	7.77707	7,573,820	14.20	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		1,541.66000	1.54166	1,582,610	14.20	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		10,697.09000	10.69709	10,475,200	15.10	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		6,012.18000	6.01218	6,156,470	12.16	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		3,900.58000	3.90058	4,003,240	12.68	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		3,377.69000	3.37769	3,235,510	12.69	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		6,083.91000	6.08391	5,907,840	13.13	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		2,998.82000	2.99882	3,072,540	13.13	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		6,118.27000	6.11827	5,941,760	13.14	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		2,980.10000	2.98010	3,053,380	13.14	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		6,153.01000	6.15301	5,976,070	13.15	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		2,961.81000	2.96181	3,034,660	13.15	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		4,990.55000	4.99055	5,102,550	12.45	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		4,190.04000	4.19004	4,048,850	12.43	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,046.55000	5.04655	5,159,570	12.43	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		4,217.30000	4.21730	4,075,600	12.44	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,018.30000	5.01830	5,130,810	12.44	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		4,245.02000	4.24502	4,102,810	12.45	0.00	0	
Total R2035 Option											0.00	0	13,14
Total For R2035											174,212,340.00	2,000	180,93
R2037	On	03/11/2022	Bond Future			11.21065	83.22362	11.17636	83.43054	12.94	4,910,193.58	59	66,03
R2037	On	02/02/2023	Bond Future			11.35508	80.38474	11.31934	80.59585	14.20	160,769,480.00	2,000	73,47
R2037	On	04/05/2023	Bond Future			11.47971	81.92170	11.44249	82.13753	13.96	0.00	0	
R2037	On	03/08/2023	Bond Future			11.59277	79.34274	11.55400	79.56358	14.32	0.00	0	
R2037	On	02/11/2023	Bond Future			11.73323	80.79640	11.69298	81.02117	13.69	0.00	0	
Total R2037 Future											165,679,673.58	2,059	139,51
R2037	On	03/11/2022	Bond Future	11.32	Call		2,342.23000	2.34223	2,182,380	13.06	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,480.61000	1.48061	1,527,680	13.06	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		2,270.97000	2.27097	2,113,100	13.03	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	03/11/2022	Bond Future	11.30	Put		1,528.50000	1.52850	1,577,550	13.03	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		2,306.41000	2.30641	2,147,540	13.04	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		1,504.33000	1.50433	1,552,380	13.04	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		3,794.05000	3.79405	3,889,060	13.56	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1,592.19000	1.59219	1,629,970	14.93	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.03	Call		2,123.06000	2.12306	2,008,520	13.53	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3,862.61000	3.86261	3,959,180	13.53	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		2,149.80000	2.14980	2,034,480	13.55	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,828.31000	3.82831	3,924,100	13.55	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		2,176.51000	2.17651	2,060,410	13.56	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		2,313.31000	2.31331	2,193,340	13.63	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.10	Put		3,626.98000	3.62698	3,718,120	13.63	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		5,310.89000	5.31089	5,137,560	14.93	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,039.76000	4.03976	4,128,750	13.46	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		2,543.66000	2.54366	2,434,190	13.20	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.30	Call		3,265.31000	3.26531	3,139,630	13.44	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Put		4,994.00000	4.99400	5,100,360	13.20	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,099.55000	4.09955	4,189,700	13.44	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		3,294.15000	3.29415	3,167,890	13.45	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,069.43000	4.06943	4,159,000	13.45	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		3,323.38000	3.32338	3,196,540	13.46	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,798.24000	4.79824	4,646,830	14.00	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Put		2,872.05000	2.87205	2,936,470	14.00	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		12,492.17000	12.49217	12,288,320	16.62	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		681.39000	0.68139	693,370	16.62	0.00	0	4:
R2037	On	03/08/2023	Bond Future	12.14	Put		3,005.49000	3.00549	3,066,700	14.77	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		6,180.01000	6.18001	6,021,140	14.74	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,043.45000	3.04345	3,105,420	14.74	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		6,214.60000	6.21460	6,055,350	14.76	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,024.27000	3.02427	3,085,860	14.76	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		6,249.53000	6.24953	6,089,900	14.77	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		4,333.94000	4.33394	4,205,420	13.30	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,083.25000	5.08325	5,179,500	13.30	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		4,362.10000	4.36210	4,233,130	13.31	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,054.70000	5.05470	5,150,500	13.31	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		4,305.86000	4.30586	4,177,790	13.29	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,111.94000	5.11194	5,208,640	13.29	0.00	0	
Total R2037 Option											0.00	0	2,47
Total For R2037											165,679,673.58	2,059	141,98

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			11.30193	85.11174	11.26245	85.36851	13.70	25,107,963.30	295	61,67
R2040	On	02/02/2023	Bond Future			11.44176	82.05475	11.40067	82.31649	15.05	0.00	0	64,04
R2040	On	04/05/2023	Bond Future			11.56236	83.62388	11.51962	83.89137	14.80	0.00	0	
R2040	On	03/08/2023	Bond Future			11.67186	80.82955	11.62741	81.10308	15.23	0.00	0	
R2040	On	02/11/2023	Bond Future			11.80676	82.31025	11.76064	82.58873	14.57	0.00	0	
Total R2040 Future											25,107,963.30	295	125,65
R2040	On	03/11/2022	Bond Future	10.10	Call			85.60000	0.08560	65,860	12.28	0.00	0
R2040	On	03/11/2022	Bond Future	10.10	Put			8,238.65000	8.23865	8,475,680	12.28	0.00	0
R2040	On	03/11/2022	Bond Future	10.60	Call			428.01000	0.42801	359,950	12.38	0.00	0
R2040	On	03/11/2022	Bond Future	11.50	Put			1,338.50000	1.33850	1,393,190	13.70	0.00	1,60
R2040	On	03/11/2022	Bond Future	12.00	Call			5,155.84000	5.15584	4,915,120	14.61	0.00	0
R2040	On	03/11/2022	Bond Future	12.00	Put			557.71000	0.55771	573,760	14.61	0.00	0
R2040	On	03/11/2022	Bond Future	11.39	Put			1,604.56000	1.60456	1,672,330	13.51	0.00	0
R2040	On	03/11/2022	Bond Future	11.40	Call			2,467.98000	2.46798	2,277,720	13.52	0.00	0
R2040	On	03/11/2022	Bond Future	11.40	Put			1,578.73000	1.57873	1,645,240	13.52	0.00	0
R2040	On	03/11/2022	Bond Future	10.70	Call			569.06000	0.56906	486,230	12.50	0.00	1,07
R2040	On	03/11/2022	Bond Future	10.70	Put			4,366.52000	4.36652	4,540,460	12.50	0.00	0
R2040	On	03/11/2022	Bond Future	11.50	Call			2,864.89000	2.86489	2,662,810	13.70	0.00	0
R2040	On	03/11/2022	Bond Future	10.80	Put			3,842.75000	3.84275	4,001,000	12.62	0.00	0
R2040	On	03/11/2022	Bond Future	11.20	Call			1,758.47000	1.75847	1,595,850	13.18	0.00	1,07
R2040	On	03/11/2022	Bond Future	11.20	Put			2,167.20000	2.16720	2,261,350	13.18	0.00	0
R2040	On	03/11/2022	Bond Future	12.52	Call			7,813.28000	7.81328	7,558,210	15.55	0.00	0
R2040	On	03/11/2022	Bond Future	12.52	Put			211.45000	0.21145	213,150	15.55	0.00	1,07
R2040	On	03/11/2022	Bond Future	11.39	Call			2,429.67000	2.42967	2,240,670	13.51	0.00	0
R2040	On	03/11/2022	Bond Future	10.60	Put			4,928.85000	4.92885	5,117,560	12.38	0.00	0
R2040	On	03/11/2022	Bond Future	11.30	Call			2,097.80000	2.09780	1,920,760	13.35	0.00	1,60
R2040	On	03/11/2022	Bond Future	11.30	Put			1,853.55000	1.85355	1,933,280	13.35	0.00	0
R2040	On	03/11/2022	Bond Future	11.41	Call			2,506.42000	2.50642	2,314,920	13.54	0.00	0
R2040	On	03/11/2022	Bond Future	11.41	Put			1,553.10000	1.55310	1,618,370	13.54	0.00	0
R2040	On	03/11/2022	Bond Future	10.80	Call			739.96000	0.73996	641,440	12.62	0.00	0
R2040	On	02/02/2023	Bond Future	12.07	Put			1,724.87000	1.72487	1,775,000	16.00	0.00	62
R2040	On	02/02/2023	Bond Future	10.96	Call			1,915.69000	1.91569	1,791,860	14.26	0.00	38
R2040	On	02/02/2023	Bond Future	11.11	Put			4,211.95000	4.21195	4,335,380	14.46	0.00	0
R2040	On	02/02/2023	Bond Future	10.18	Call			573.59000	0.57359	518,640	13.75	0.00	0
R2040	On	02/02/2023	Bond Future	11.12	Put			4,174.79000	4.17479	4,297,260	14.47	0.00	0
R2040	On	02/02/2023	Bond Future	11.19	Call			2,558.26000	2.55826	2,412,410	14.57	0.00	62
R2040	On	02/02/2023	Bond Future	11.19	Put			3,920.97000	3.92097	4,036,860	14.57	0.00	0
R2040	On	02/02/2023	Bond Future	12.07	Call			5,830.66000	5.83066	5,619,050	16.00	0.00	0
R2040	On	02/02/2023	Bond Future	10.93	Call			1,841.02000	1.84102	1,720,100	14.22	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	10.93	Put			4,934.65000	4.93465	5,075,470	14.22	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put			4,806.77000	4.80677	4,944,680	14.26	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call			2,293.95000	2.29395	2,156,590	14.44	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put			4,249.60000	4.24960	4,373,980	14.44	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call			2,322.51000	2.32251	2,184,200	14.46	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call			6,694.53000	6.69453	6,473,000	16.34	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put			1,424.62000	1.42462	1,464,830	16.34	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.12	Call			2,351.47000	2.35147	2,212,200	14.47	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			8,982.89000	8.98289	9,189,680	13.75	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			603.71000	0.60371	546,640	13.75	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put			8,790.74000	8.79074	8,995,410	13.75	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call			6,563.18000	6.56318	6,343,020	16.29	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put			1,466.12000	1.46612	1,507,700	16.29	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call			3,892.52000	3.89252	3,732,460	14.46	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put			4,141.71000	4.14171	4,249,140	14.46	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			1,869.19000	1.86919	1,764,990	13.76	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.41	Call			3,667.25000	3.66725	3,512,100	14.38	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			4,359.63000	4.35963	4,471,970	14.38	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call			993.94000	0.99394	926,890	13.78	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put			4,328.02000	4.32802	4,439,650	14.39	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call			3,730.96000	3.73096	3,574,400	14.40	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			4,296.33000	4.29633	4,407,260	14.40	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put			990.23000	0.99023	1,013,920	17.23	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call			3,699.19000	3.69919	3,543,330	14.39	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put			10,195.37000	10.19537	10,395,810	13.78	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put			7,067.86000	7.06786	7,231,150	13.76	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			2,298.45000	2.29845	2,179,770	13.91	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put			6,200.31000	6.20031	6,349,120	13.91	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call			8,943.00000	8.94300	8,716,630	16.27	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			1,599.05000	1.59905	1,640,170	16.27	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call			11,818.22000	11.81822	11,574,420	17.23	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call			6,845.56000	6.84556	6,649,820	15.83	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			3,256.93000	3.25693	3,334,720	15.83	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call			6,770.95000	6.77095	6,576,140	15.80	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put			3,297.38000	3.29738	3,376,100	15.80	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call			6,808.08000	6.80808	6,612,800	15.81	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put			3,276.95000	3.27695	3,355,200	15.81	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			5,654.02000	5.65402	5,777,330	14.18	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			4,640.73000	4.64073	4,485,000	14.19	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			5,622.56000	5.62256	5,745,310	14.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/11/2023	Bond Future	11.58	Call		4,580.64000	4.58064	4,426,020	14.17	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,686.01000	5.68601	5,809,870	14.17	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		4,610.46000	4.61046	4,455,290	14.18	0.00	0	
Total R2040 Option											0.00	0	11,46
Total For R2040											25,107,963.30	295	137,11
R2044	On	03/11/2022	Bond Future			11.28513	82.06818	11.24557	82.33174	14.51	198,687,063.78	2,421	72,9
R2044	On	02/02/2023	Bond Future			11.41613	79.08447	11.37499	79.35313	15.97	0.00	0	33,8
R2044	On	04/05/2023	Bond Future			11.52861	80.59687	11.48587	80.87137	15.72	0.00	0	
R2044	On	03/08/2023	Bond Future			11.63028	77.86574	11.58588	78.14646	16.20	0.00	0	
R2044	On	02/11/2023	Bond Future			11.75538	79.29215	11.70937	79.57788	15.51	0.00	0	
Total R2044 Future											198,687,063.78	2,421	106,72
R2044	On	03/11/2022	Bond Future	10.10	Put		8,393.28000	8.39328	8,636,150	13.02	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		453.45000	0.45345	381,830	13.12	114,549.00	300	1,90
R2044	On	03/11/2022	Bond Future	10.60	Put		4,966.76000	4.96676	5,158,700	13.12	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		2,623.57000	2.62357	2,424,970	14.34	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		1,537.50000	1.53750	1,602,460	14.34	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		2,201.00000	2.20100	2,017,020	14.14	605,106.00	300	1,90
R2044	On	03/11/2022	Bond Future	11.30	Put		1,838.75000	1.83875	1,918,330	14.14	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Call		89.92000	0.08992	69,230	13.02	29,076.60	420	
R2044	On	03/11/2022	Bond Future	11.39	Call		2,544.25000	2.54425	2,348,170	14.31	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		1,588.97000	1.58897	1,656,450	14.31	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		2,583.85000	2.58385	2,386,500	14.33	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		1,563.13000	1.56313	1,629,340	14.33	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call		783.12000	0.78312	679,720	13.37	285,482.40	420	
R2044	On	03/11/2022	Bond Future	10.80	Put		3,854.21000	3.85421	4,014,370	13.37	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		2,534.18000	2.53418	2,386,810	15.39	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,098.25000	4.09825	4,219,540	15.39	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		2,564.73000	2.56473	2,416,390	15.41	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,061.20000	4.06120	4,181,520	15.41	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		2,595.46000	2.59546	2,446,160	15.42	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,024.42000	4.02442	4,143,780	15.42	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		4,345.10000	4.34510	4,457,720	15.27	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,886.80000	3.88680	3,724,200	15.28	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,312.99000	4.31299	4,424,890	15.28	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		4,281.37000	4.28137	4,392,540	15.29	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		5,048.15000	5.04815	4,863,200	15.72	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		3,376.95000	3.37695	3,466,500	15.72	0.00	0	4,00
R2044	On	04/05/2023	Bond Future	12.00	Call		6,007.15000	6.00715	5,807,440	16.09	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		2,808.13000	2.80813	2,882,920	16.09	0.00	0	4,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2044	On	04/05/2023	Bond Future	11.41	Call		3,853.87000	3.85387	3,691,990	15.27		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,920.13000	3.92013	3,756,800	15.29		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,880.28000	6.88028	6,680,320	16.74		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,376.07000	3.37607	3,456,830	16.74		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,918.33000	6.91833	6,717,890	16.75		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,355.43000	3.35543	3,435,710	16.75		0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,842.28000	6.84228	6,642,800	16.72		0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,396.84000	3.39684	3,478,080	16.72		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,747.18000	5.74718	5,872,670	15.05		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,775.11000	4.77511	4,614,300	15.06		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,714.90000	5.71490	5,839,820	15.06		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,806.16000	4.80616	4,644,780	15.07		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,682.45000	5.68245	5,806,800	15.07		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,743.80000	4.74380	4,583,560	15.05		0.00	0	
Total R2044 Option											1,034,214.00	1,440	11,80	
Total For R2044											199,721,277.78	3,861	118,52	
R2048	On	03/11/2022	Bond Future			11.20408	81.12386	11.16445	81.39668	15.06		81,123.86	1	256,86
R2048	On	02/02/2023	Bond Future			11.32719	82.54145	11.28600	82.81954	15.69		0.00	0	
R2048	On	04/05/2023	Bond Future			11.43241	79.66022	11.38964	79.94434	16.33		0.00	0	
R2048	On	03/08/2023	Bond Future			11.52758	81.25548	11.48319	81.54597	15.94		0.00	0	
R2048	On	02/11/2023	Bond Future			11.64684	78.32887	11.60084	78.62453	16.13		0.00	0	
Total R2048 Future											81,123.86	1	256,86	
R2048	On	03/11/2022	Bond Future	10.70	Put		4,108.10000	4.10810	4,276,160	14.08		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		2,704.34000	2.70434	2,499,400	15.20		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		1,642.77000	1.64277	1,710,650	15.20		0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		5,420.42000	5.42042	5,165,000	16.36		0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		610.87000	0.61087	628,270	16.36		0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		2,234.12000	2.23412	2,045,680	14.97		0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Call		785.18000	0.78518	680,420	14.08		0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		1,989.31000	1.98931	2,073,690	14.97		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		2,623.06000	2.62306	2,420,720	15.16		0.00	0	9
R2048	On	03/11/2022	Bond Future	11.30	Put		1,696.59000	1.69659	1,767,070	15.16		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		2,663.57000	2.66357	2,459,920	15.18		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		1,669.50000	1.66950	1,738,670	15.18		0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Call		81.29000	0.08129	62,060	13.50		0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		8,884.93000	8.88493	9,138,520	13.50		0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		603.13000	0.60313	515,130	13.95		0.00	0	9
R2048	On	03/11/2022	Bond Future	10.60	Put		4,672.96000	4.67296	4,857,780	13.95		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		2,592.32000	2.59232	2,440,000	15.01		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	02/02/2023	Bond Future	11.06	Put		4,149.13000	4.14913	4,274,900	15.01	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		2,624.14000	2.62414	2,470,800	15.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,110.93000	4.11093	4,235,680	15.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		2,655.92000	2.65592	2,501,570	15.04	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,072.81000	4.07281	4,196,550	15.04	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		1,003.79000	1.00379	919,590	14.34	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put		7,425.40000	7.42540	7,619,290	14.34	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		2,720.50000	2.72050	2,564,130	15.07	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put		3,997.89000	3.99789	4,119,610	15.07	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		4,136.11000	4.13611	3,965,320	16.12	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		4,401.04000	4.40104	4,514,370	16.12	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		4,066.80000	4.06680	3,897,500	16.09	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,466.00000	4.46600	4,580,820	16.09	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		4,101.39000	4.10139	3,931,350	16.11	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,433.41000	4.43341	4,547,490	16.11	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,328.86000	3.32886	3,410,510	16.38	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		7,240.91000	7.24091	7,031,590	16.40	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,308.41000	3.30841	3,389,580	16.40	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		7,162.20000	7.16220	6,953,860	16.37	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,349.73000	3.34973	3,431,880	16.37	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		7,201.39000	7.20139	6,992,550	16.38	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		5,044.34000	5.04434	4,875,740	15.83	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,830.57000	5.83057	5,957,630	15.83	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		5,076.87000	5.07687	4,907,680	15.84	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,797.50000	5.79750	5,923,970	15.84	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		5,011.90000	5.01190	4,843,890	15.82	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,863.82000	5.86382	5,991,470	15.82	0.00	0	
Total R2048 Option											0.00	0	7,30
Total For R2048											81,123.86	1	264,16
R209	On	03/11/2022	Bond Future			11.04923	67.50768	11.00978	67.71380	13.66	0.00	0	20,2
R209	On	02/02/2023	Bond Future			11.18309	68.65744	11.14212	68.86755	14.23	0.00	0	2,06
R209	On	04/05/2023	Bond Future			11.29526	66.81686	11.25270	67.03159	14.67	0.00	0	1,2
R209	On	03/08/2023	Bond Future			11.39160	68.18701	11.34743	68.40667	14.31	0.00	0	
R209	On	02/11/2023	Bond Future			11.52250	66.28815	11.47673	66.51168	14.35	0.00	0	
Total R209 Future											0.00	0	23,53
R209	On	03/11/2022	Bond Future	11.02	Call		1,583.96000	1.58396	1,445,440	13.26	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,530.48000	1.53048	1,598,080	13.26	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		510.67000	0.51067	438,730	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,256.26000	3.25626	3,390,440	12.53	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
R209	On	03/11/2022	Bond Future	10.00	Call			111.94000	0.11194	88,370	12.24	0.00	0	7,71
R209	On	03/11/2022	Bond Future	10.00	Put			5,704.89000	5.70489	5,887,440	12.24	0.00	0	6,00
R209	On	03/11/2022	Bond Future	12.00	Call			5,176.89000	5.17689	4,976,090	15.02	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			262.05000	0.26205	267,370	15.02	0.00	0	7,71
R209	On	03/11/2022	Bond Future	11.01	Call			1,556.26000	1.55626	1,418,890	13.25	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			1,555.11000	1.55511	1,623,860	13.25	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			1,611.92000	1.61192	1,472,250	13.28	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			1,506.16000	1.50616	1,572,610	13.28	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			3,172.36000	3.17236	2,991,150	14.11	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			673.01000	0.67301	697,920	14.11	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			5.34000	0.00534	3,560	12.29	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put			10,178.07000	10.17807	10,382,410	12.29	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			16.64000	0.01664	11,820	12.27	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			8,619.86000	8.61986	8,821,160	12.27	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			1,528.80000	1.52880	1,392,600	13.23	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			1,580.04000	1.58004	1,649,960	13.23	0.00	0	6,00
R209	On	02/02/2023	Bond Future	10.78	Put			3,564.24000	3.56424	3,669,830	13.57	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,688.13000	1.68813	1,582,830	13.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			3,532.81000	3.53281	3,637,620	13.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,710.12000	1.71012	1,604,030	13.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			3,501.44000	3.50144	3,605,460	13.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,666.13000	1.66613	1,561,610	13.57	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			3,538.37000	3.53837	3,630,950	14.19	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call			873.95000	0.87395	816,100	13.66	0.00	0	7,50
R209	On	04/05/2023	Bond Future	10.00	Put			7,652.38000	7.65238	7,809,260	13.66	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call			2,540.90000	2.54090	2,425,300	14.06	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			2,760.96000	2.76096	2,639,980	14.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			3,590.86000	3.59086	3,684,610	14.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,786.06000	2.78606	2,664,490	14.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put			3,836.08000	3.83608	3,935,210	14.06	0.00	0	7,50
R209	On	04/05/2023	Bond Future	11.10	Put			3,564.53000	3.56453	3,657,690	14.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,811.26000	2.81126	2,689,110	14.19	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			7,143.60000	7.14360	6,961,500	16.08	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put			1,234.18000	1.23418	1,266,810	16.08	0.00	0	7,50
R209	On	03/08/2023	Bond Future	11.95	Put			2,547.54000	2.54754	2,610,070	14.82	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			5,397.65000	5.39765	5,241,290	14.80	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			2,580.32000	2.58032	2,643,620	14.80	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call			5,427.98000	5.42798	5,271,230	14.81	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			2,563.76000	2.56376	2,626,670	14.81	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			5,458.59000	5.45859	5,301,460	14.82	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R209	On	02/11/2023	Bond Future	11.35	Call		3,747.28000	3.74728	3,621,220	13.97	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,371.72000	4.37172	4,469,190	13.97	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,698.33000	3.69833	3,573,190	13.95	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,422.06000	4.42206	4,520,450	13.95	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,722.91000	3.72291	3,597,310	13.96	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,396.97000	4.39697	4,494,900	13.96	0.00	0	
Total R209 Option											0.00	0	56,00
Total For R209											0.00	0	79,53
R210	On	03/11/2022	Bond Future			230.58861	230.58861	230.56199	230.56199		0.00	0	7
R210	On	02/02/2023	Bond Future			234.57023	234.57023	234.54485	234.54485		0.00	0	30
R210	On	04/05/2023	Bond Future			235.97277	235.97277	235.94904	235.94904		0.00	0	
R210	On	03/08/2023	Bond Future			240.85100	240.85100	240.82841	240.82841		0.00	0	
R210	On	02/11/2023	Bond Future			242.08345	242.08345	242.06036	242.06036		0.00	0	
Total R210 Future											0.00	0	1,03
Total For R210											0.00	0	1,03
R213	On	03/11/2022	Bond Future			10.68919	81.32727	10.64467	81.53666	10.11	0.00	0	34,26
R213	On	02/02/2023	Bond Future			10.85746	82.71151	10.81075	82.92507	10.21	0.00	0	
R213	On	04/05/2023	Bond Future			10.99174	80.73961	10.94275	80.95796	10.33	0.00	0	
R213	On	03/08/2023	Bond Future			11.10907	82.39334	11.05767	82.61676	9.85	0.00	0	
R213	On	02/11/2023	Bond Future			11.28042	80.35572	11.22656	80.58312	9.74	0.00	0	
Total R213 Future											0.00	0	34,26
R213	On	03/11/2022	Bond Future	9.13	Call		11.85000	0.01185	8,090	8.85	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		7,571.81000	7.57181	7,777,440	8.85	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		15.25000	0.01525	10,560	8.83	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Call		833.13000	0.83313	731,300	9.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,044.51000	2.04451	2,152,070	9.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		852.34000	0.85234	749,150	9.52	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Call		505.26000	0.50526	430,580	9.20	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		2,684.39000	2.68439	2,819,100	9.20	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		795.35000	0.79535	696,250	9.47	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		4,077.38000	4.07738	4,252,450	8.78	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call		814.18000	0.81418	713,710	9.48	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,073.60000	2.07360	2,182,520	9.48	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		7,258.94000	7.25894	7,463,640	8.83	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		169.12000	0.16912	134,800	8.78	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,102.85000	2.10285	2,213,140	9.47	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put		2,015.71000	2.01571	2,121,910	9.52	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		272.92000	0.27292	224,080	8.95	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,484.03000	3.48403	3,644,580	8.95	0.00	0	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
R213	On	02/02/2023	Bond Future	10.35	Call		1,249.54000	1.24954	1,156,380	9.71	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,395.76000	3.39576	3,516,160	9.71	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		1,029.42000	1.02942	947,070	9.65	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,842.29000	3.84229	3,973,500	9.65	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		1,044.34000	1.04434	961,210	9.66	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,809.36000	3.80936	3,939,790	9.66	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,059.20000	1.05920	975,310	9.66	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,776.41000	3.77641	3,906,080	9.66	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,568.52000	6.56852	6,373,800	11.55	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		517.69000	0.51769	536,530	11.55	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call		204.53000	0.20453	179,760	9.91	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		8,242.90000	8.24290	8,431,690	9.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		762.48000	0.76248	695,050	9.56	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,539.69000	4.53969	4,685,820	9.56	0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call		1,387.81000	1.38781	1,288,440	9.75	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,156.15000	3.15615	3,270,340	9.75	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,176.63000	3.17663	3,278,530	10.11	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,267.10000	2.26710	2,151,860	10.10	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,224.25000	3.22425	3,327,360	10.10	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,288.67000	2.28867	2,172,820	10.10	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,200.51000	3.20051	3,303,010	10.10	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,310.08000	2.31008	2,193,630	10.11	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,570.34000	4.57034	4,415,400	10.19	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,126.98000	2.12698	2,195,460	10.19	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,514.79000	4.51479	4,360,680	10.17	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,155.19000	2.15519	2,224,500	10.17	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,542.54000	4.54254	4,388,010	10.18	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,141.04000	2.14104	2,209,930	10.18	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,614.68000	3.61468	3,717,990	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,184.67000	3.18467	3,060,110	9.65	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,594.43000	3.59443	3,697,270	9.65	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		3,140.05000	3.14005	3,016,440	9.63	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,635.02000	3.63502	3,738,810	9.63	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,162.33000	3.16233	3,038,240	9.64	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	39,54
R214	On	03/11/2022	Bond Future			11.22396	64.82907	11.18444	65.04506	15.00	0.00	0	25,38
R214	On	02/02/2023	Bond Future			11.35381	65.93254	11.31278	66.15269	15.65	0.00	0	64,50
R214	On	04/05/2023	Bond Future			11.45767	63.89438	11.41515	64.11927	16.22	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/08/2023	Bond Future		11.54846	65.20370	11.50442	65.43365		15.84	0.00	0	
R214	On	02/11/2023	Bond Future		11.67227	63.10412	11.62669	63.33819		15.99	0.00	0	
Total R214 Future											0.00	0	89,85
R214	On	03/11/2022	Bond Future	11.34	Call		2,156.23000	2.15623	1,993,730	15.18	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		1,312.60000	1.31260	1,366,090	15.18	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		2,188.88000	2.18888	2,025,370	15.20	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,291.62000	1.29162	1,344,100	15.20	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		2,221.75000	2.22175	2,057,240	15.22	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		1,270.92000	1.27092	1,322,400	15.22	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		2,055.47000	2.05547	1,935,110	14.99	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,327.42000	3.32742	3,427,210	14.99	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		2,080.60000	2.08060	1,959,430	15.00	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,297.09000	3.29709	3,396,070	15.00	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		2,030.68000	2.03068	1,911,120	14.97	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,358.15000	3.35815	3,458,740	14.97	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,551.87000	3.55187	3,642,330	16.02	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		3,285.89000	3.28589	3,150,870	16.03	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,526.07000	3.52607	3,615,940	16.03	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		3,313.79000	3.31379	3,178,190	16.05	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,500.65000	3.50065	3,589,940	16.05	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		3,258.30000	3.25830	3,123,870	16.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,819.62000	5.81962	5,653,350	16.33	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,624.20000	2.62420	2,687,880	16.33	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,851.34000	5.85134	5,684,690	16.35	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,607.69000	2.60769	2,670,990	16.35	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,883.33000	5.88333	5,716,300	16.36	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,591.52000	2.59152	2,654,440	16.36	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,757.86000	4.75786	4,860,000	15.68	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,891.75000	3.89175	3,760,760	15.66	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,812.14000	4.81214	4,915,220	15.66	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,917.33000	3.91733	3,785,870	15.67	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,785.07000	4.78507	4,887,680	15.67	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,942.71000	3.94271	3,810,780	15.68	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	89,85
Total for Bond											886,889,193.95	11,713	1,494,95
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract 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										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/11/2022 GOVI			836.76100	836.76100	838.66500	838.66500				8,367,610.00	1	8
GOVI On 02/02/2023 GOVI			850.99200	850.99200	852.94600	852.94600				0.00	0	
GOVI On 04/05/2023 GOVI			867.18700	867.18700	869.20100	869.20100				0.00	0	
GOVI On 03/08/2023 GOVI			884.88900	884.88900	886.96200	886.96200				0.00	0	

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	02/11/2023	GOVI			901.13700	901.13700	903.24400	903.24400			0.00	0	
Total GOVI Future												8,367,610.00	1	87
GOVI	On	03/11/2022	GOVI	820.41	Call			182,550.00000	18.25500	163,510,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			182,450.00000	18.24500	163,410,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			182,350.00000	18.23500	163,310,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			21,160.00000	2.11600	1,620,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			21,060.00000	2.10600	1,520,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			21,260.00000	2.12600	1,720,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			163,410.00000	16.34100	143,270,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			163,310.00000	16.33100	143,170,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			163,210.00000	16.32100	143,070,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			497,520.00000	49.75200	476,790,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			497,420.00000	49.74200	476,690,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			497,320.00000	49.73200	476,590,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			174,240.00000	17.42400	153,170,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			174,440.00000	17.44400	153,370,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			174,340.00000	17.43400	153,270,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												8,367,610.00	1	87
Total for GOVI												8,367,610.00	1	87
AL37	On	03/11/2022	Index Future			833.58900	833.58900	834.82400	834.82400			0.00	0	
AL37	On	02/02/2023	Index Future			847.76500	847.76500	849.04000	849.04000			0.00	0	
AL37	On	04/05/2023	Index Future			863.89900	863.89900	865.22100	865.22100			0.00	0	
AL37	On	03/08/2023	Index Future			881.53400	881.53400	882.90000	882.90000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	02/11/2023	Index Future			897.72000	897.72000	899.10800	899.10800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			961.70400	961.70400	963.64000	963.64000			0.00	0	
AL7T	On	02/02/2023	Index Future			978.05900	978.05900	980.04900	980.04900			0.00	0	
AL7T	On	04/05/2023	Index Future			996.67300	996.67300	998.72700	998.72700			0.00	0	
AL7T	On	03/08/2023	Index Future			1,017.01800	1,017.01800	1,019.13400	1,019.13400			0.00	0	
AL7T	On	02/11/2023	Index Future			1,035.69200	1,035.69200	1,037.84300	1,037.84300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			848.56300	848.56300	850.48500	850.48500			0.00	0	13
ALBI	On	02/02/2023	Index Future			862.99400	862.99400	864.96800	864.96800			0.00	0	
ALBI	On	04/05/2023	Index Future			879.41800	879.41800	881.45200	881.45200			0.00	0	
ALBI	On	03/08/2023	Index Future			897.37000	897.37000	899.46300	899.46300			0.00	0	
ALBI	On	02/11/2023	Index Future			913.84700	913.84700	915.97400	915.97400			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	03/11/2022	Index Future			326.04900	326.04900	325.32900	325.32900			0.00	0	70
IGOV	On	02/02/2023	Index Future			331.67400	331.67400	330.94800	330.94800			0.00	0	
IGOV	On	04/05/2023	Index Future			338.06400	338.06400	337.33200	337.33200			0.00	0	
IGOV	On	03/08/2023	Index Future			345.04000	345.04000	344.30100	344.30100			0.00	0	
IGOV	On	02/11/2023	Index Future			351.45100	351.45100	350.69600	350.69600			0.00	0	
Total IGOV Future												0.00	0	70
Total For IGOV												0.00	0	70
Total for Index												0.00	0	83
JIBAR f	On	21/09/2022	Jibar Future			5.81500	94.18500	5.82500	94.17500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.49500	93.50500	6.47500	93.52500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.57000	93.43000	6.56000	93.44000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.06500	92.93500	7.01500	92.98500			0.00	0	
JIBAR f	On	18/01/2023	Jibar Future			7.15000	92.85000	7.10000	92.90000			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			7.47000	92.53000	7.35000	92.65000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.56000	92.44000	7.50000	92.50000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			7.98500	92.01500	7.93500	92.06500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.08500	91.91500	8.03500	91.96500			0.00	0	1
JIBAR f	On	20/12/2023	Jibar Future			8.10000	91.90000	8.05000	91.95000			0.00	0	21
JIBAR f	On	20/03/2024	Jibar Future			8.10000	91.90000	8.05000	91.95000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.10500	91.89500	8.04500	91.95500			0.00	0	
Total Jibar Future												0.00	0	41

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										895,256,803.95	11,714	1,497,10
ABCPI3 On 07/12/2023 Spot Bond			1.87800	329.03599	1.87800	328.94714				0.00	0	2,000,00
Total ABCPI3 SPOT										0.00	0	2,000,00
Total For ABCPI3										0.00	0	2,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	101.36727				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.28046				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.79500	101.18132	9.79500	101.15489				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.73500	88.62666	11.73500	88.59905				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.97917				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.38331				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.58685				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.99563				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.37749				0.00	0	61,000,00
Total ABFN22 SPOT										0.00	0	61,000,00
Total For ABFN22										0.00	0	61,000,00
ABFN25 On 25/05/2027 Spot Bond					0.00000	102.45863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN21 On 17/10/2024 Spot Bond					0.00000	101.59750				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN21 On 17/10/2029 Spot Bond					0.00000	103.93437				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN21 On 29/08/2023 Spot Bond					0.00000	100.58797				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN21 On 29/08/2025 Spot Bond					0.00000	100.63922				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN31 On 29/08/2028 Spot Bond					0.00000	100.90533				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	100.54300				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN31 On 15/11/2024 Spot Bond					0.00000	100.68661				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN31 On 07/02/2024 Spot Bond					0.00000	100.71659				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN31 On 07/02/2026 Spot Bond					0.00000	100.34358				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN31 On 07/02/2029 Spot Bond					0.00000	101.62325				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN31 On 16/09/2022 Spot Bond					0.00000	101.24439				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	

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 16/09/2024 Spot Bond					0.00000	101.41602				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.26858				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.92285				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.74628				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.76450				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.77755				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.14596				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.22558				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.13110				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.06000				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.67514				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.92246				0.00	0	
Total ABFN51 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABFN51									0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.90721			0.00	0	
Total ABFN52 SPOT									0.00	0	
Total For ABFN52									0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.30725			0.00	0	
Total ABFN53 SPOT									0.00	0	
Total For ABFN53									0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.31494			0.00	0	
Total ABFN54 SPOT									0.00	0	
Total For ABFN54									0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.32141			0.00	0	
Total ABFN55 SPOT									0.00	0	
Total For ABFN55									0.00	0	
ABGNO On 27/06/2025 Spot Bond					0.00000	101.04534			0.00	0	
Total ABGN01 SPOT									0.00	0	
Total For ABGN01									0.00	0	
ABGNO On 27/06/2027 Spot Bond					0.00000	101.20248			0.00	500,000,000	500,000,000
Total ABGN02 SPOT									0.00	500,000,000	500,000,000
Total For ABGN02									0.00	500,000,000	500,000,000
ABGNO On 27/06/2029 Spot Bond					0.00000	101.10730			0.00	0	
Total ABGN03 SPOT									0.00	0	
Total For ABGN03									0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.40564			0.00	0	
Total ABJ01 SPOT									0.00	0	
Total For ABJ01									0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.03818			0.00	0	
Total ABJ02 SPOT									0.00	0	
Total For ABJ02									0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.84409			0.00	0	
Total ABJ03 SPOT									0.00	0	
Total For ABJ03									0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.28324			0.00	0	
Total ABJ04 SPOT									0.00	0	
Total For ABJ04									0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.30739			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.55000	6.55000	6.55000	157.75690				0.00	0	10,000,00
Total ABKI04 SPOT										0.00	0	10,000,00
Total For ABKI04										0.00	0	10,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	48.62767	100.00000	48.51002				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.28000	2.28000	2.28000	164.11450				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.22000	3.22000	3.22000	221.90258				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.68500	4.68500	4.68500	237.17233				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.45500	8.45500	8.45500	99.69503				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.71000	8.71000	8.71000	108.32512				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.98500	103.47654	6.98500	103.45700				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.40000	108.65397	8.40000	108.62967				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.12000	109.39517	9.12000	109.36866				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.42500	106.67722	7.42500	106.65609				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			9.14500	98.62562	9.14500	102.98992				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.08912	100.00000	16.35715				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.00000	328.54880	2.00000	328.45899				0.00	0	21,000,00
Total ABSI2 SPOT										0.00	0	21,000,00
Total For ABSI2										0.00	0	21,000,00
ABX01 On 10/07/2024 Spot Bond			11.58500	11.58500	11.58500	100.44556				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.46161				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.42235				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.34631				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.41876				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.41876				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.45219				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.45219				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	186.54928				0.00	0	
Total ACL203 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	188.37955				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.35590				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.81558				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.21361				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.42210				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.15714				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.94973				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.17515				0.00	200,000,000	100,000,000
Total AGL03 SPOT										0.00	200,000,000	100,000,000
Total For AGL03										0.00	200,000,000	100,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.39312				0.00	0	417,400,000
Total AGT01 SPOT										0.00	0	417,400,000
Total For AGT01										0.00	0	417,400,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.21359				0.00	0	8,200,000
Total AGT02 SPOT										0.00	0	8,200,000
Total For AGT02										0.00	0	8,200,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.28137				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.84324				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.71639				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.74012				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.01000	96.81726	9.01000	96.79409				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.77595				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.89525				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.04416				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.65362				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.18291				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			8.98000	101.09105	8.98000	101.06692				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.17440				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.19020				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	100.19991				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.63137				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.72337				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.17629				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.19009				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.19978				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.26736				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.30991				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.38771				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.19493				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.19130				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.20462				0.00	0	
Total AHF7C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.20002				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.72415				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.27456				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.14500	105.52001	9.14500	105.49423				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00
Total For AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			9.69500	101.66276	9.69500	101.63661				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.59000	89.96539	12.59000	89.93554				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.40000	198.88393	5.40000	198.81143				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.21749				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.79144				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.46659				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.58011				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.56520				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.21341				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.03500	252.04124	5.03500	251.95181				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.64500	217.76494	5.64500	217.68412				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.09000	212.40014	4.09000	212.33013				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.05000	116.21575	5.05000	116.17456				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.49479				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.55050				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.26330				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.34044				0.00	484,400,000	121,100,000
Total ASN278 SPOT										0.00	484,400,000	121,100,000
Total For ASN278										0.00	484,400,000	121,100,000
ASN27 On 20/08/2048 Spot Bond					0.00000	100.19311				0.00	40,000,000	10,000,000
Total ASN279 SPOT										0.00	40,000,000	10,000,000
Total For ASN279										0.00	40,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28(On 21/08/2023 Spot Bond					0.00000	100.18971				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.52634				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	101.20323				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	101.34411				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	102.26088				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.24500	4.24500	4.24500	115.13950				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.18500	5.18500	5.18500	103.27421				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.42843				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.60267				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.45040				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.79641				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.16000	114.66816	5.16000	114.62718				0.00	0	
Total ASN337 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.36371				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.84254				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.49261				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.31458				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.31458				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.01986				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.72034				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.45818				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.95399				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.70694				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.41462				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.41462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.72242				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.65409				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.17799				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.35453				0.00	485,200,000	121,300,000
Total ASN399 SPOT										0.00	485,200,000	121,300,000
Total For ASN399										0.00	485,200,000	121,300,000
ASN399 On 20/12/2024 Spot Bond					0.00000	101.29488				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.49133				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	99.90291				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.73693				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	101.18874				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	101.22105				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45: On 01/07/2023 Spot Bond					0.00000	101.56496				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.88270				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.64191				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.70651				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.71250				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.44000	9.44000	9.44000	100.71227				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.05000	11.05000	11.05000	99.74602				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.63143				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.70953				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.99837				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.67078				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	118.29900				0.00	0	
Total ASN485 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN485									0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.83500	10.83500	10.83500	99.56130			0.00	0	
Total ASN486 SPOT									0.00	0	
Total For ASN486									0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.94525			0.00	0	
Total ASN489 SPOT									0.00	0	
Total For ASN489									0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	101.28579			0.00	0	
Total ASN497 SPOT									0.00	0	
Total For ASN497									0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	101.28579			0.00	0	
Total ASN498 SPOT									0.00	0	
Total For ASN498									0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	101.30247			0.00	0	
Total ASN507 SPOT									0.00	0	
Total For ASN507									0.00	0	
ASN50 On 21/12/2026 Spot Bond			10.40500	96.96720	10.40500	96.94033		1,916,601,000,000.00	184,200,000	61,400,000	
Total ASN508 SPOT								1,916,601,000,000.00	184,200,000	61,400,000	
Total For ASN508								1,916,601,000,000.00	184,200,000	61,400,000	
ASN50 On 21/12/2026 Spot Bond			9.58500	96.72546	9.58500	96.70072		0.00	0	0	
Total ASN509 SPOT								0.00	0	0	
Total For ASN509								0.00	0	0	
ASN51 On 21/12/2026 Spot Bond			10.13500	95.55115	10.13500	95.52533		0.00	0	0	
Total ASN510 SPOT								0.00	0	0	
Total For ASN510								0.00	0	0	
ASN51 On 21/12/2026 Spot Bond			10.13500	95.55115	10.13500	95.52533		0.00	0	0	
Total ASN511 SPOT								0.00	0	0	
Total For ASN511								0.00	0	0	
ASN52 On 31/07/2024 Spot Bond			9.10000	100.77683	9.10000	100.75247		0.00	0	0	
Total ASN522 SPOT								0.00	0	0	
Total For ASN522								0.00	0	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	100.93965	11.05000	100.91015		0.00	0	0	
Total ASN525 SPOT								0.00	0	0	
Total For ASN525								0.00	0	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	100.93549	11.00000	100.90613		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 ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	100.89386	10.50000	100.86580				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	100.89386	10.50000	100.86580				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	101.15663				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.62948				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.11364				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.74500	100.77895	10.74500	100.75028				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.83500	100.17048	10.83500	100.39529				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.69500	100.71216	10.69500	100.68365				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.11700				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.81333				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	99.89846				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN57! On 13/02/2023 Spot Bond					0.00000	101.29138				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57! On 20/12/2022 Spot Bond					0.00000	101.25566				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58! On 13/02/2023 Spot Bond					0.00000	101.49803				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58! On 14/11/2022 Spot Bond					0.00000	100.73528				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58! On 18/03/2024 Spot Bond					0.00000	103.16480				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59! On 31/01/2023 Spot Bond			9.26500	100.72377	9.26500	100.69916				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59! On 11/04/2023 Spot Bond					0.00000	100.86431				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59! On 17/04/2023 Spot Bond					0.00000	100.82954				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60! On 24/04/2023 Spot Bond					0.00000	100.77018				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60! On 23/04/2026 Spot Bond					0.00000	100.77937				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60! On 28/02/2031 Spot Bond					0.00000	100.04673				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60! On 31/01/2030 Spot Bond					0.00000	99.65821				0.00	0	
Total ASN607 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.73066				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond					0.00000	101.43663				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.53485				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	101.36134				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	100.09605				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	100.51740				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	101.29742				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	100.00029				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63 On 02/04/2026 Spot Bond					0.00000	101.09820				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63 On 20/06/2024 Spot Bond					0.00000	101.47176				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	101.60101				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	99.88690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.67462				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	101.63930				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.95115				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.33737				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.04101				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.26991				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.12347				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	101.21101				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.54017				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.59905				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	99.99967				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 22/06/2026 Spot Bond					0.00000	102.20440				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.31285				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.68469				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.70102				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.02582				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.68371				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.40275				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.41257				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.77317				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.45923				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.55871				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.28585				0.00	0	
Total ASN714 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	101.35423				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	101.89750				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2022 Spot Bond					0.00000	100.92555				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	101.01678				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	101.54214				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.81626				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN724 On 05/06/2023 Spot Bond					0.00000	99.89359				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.68238				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	99.99967				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	101.34940				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	101.35366				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.37329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	100.20566				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.65374				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.68675				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.60012				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.83884	9.83884	9.83884	104.28314				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.89769				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	100.84157				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.72260				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.64972				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.65054				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	101.61077				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80: On 21/12/2026 Spot Bond					0.00000	101.20636				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.17562				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.07608				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.89235				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.43667				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	101.21357				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.94526				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.12444				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.12153				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.00834				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.87151				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.87151				0.00	0	
Total ASN833 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	100.72270				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	101.41109				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.69670				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.69114				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.69114				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.86780				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	101.61339				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.65693				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.66175				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.67624				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.78095				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.77649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	101.35374				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	101.39317				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	99.99974				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.83287				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86 On 29/10/2025 Spot Bond					0.00000	100.70957				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	101.53703				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	101.04113				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	99.81832				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	99.81832				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	99.84382				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	101.44998				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.44998				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.63136				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 15/09/2022 Spot Bond					0.00000	101.26048				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.27421				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 27/09/2022 Spot Bond					0.00000	101.04938				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.39632				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.36603				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.64142				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	99.80923				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.92857				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.01019				0.00	0	
Total ASN887 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN887										0.00	0	
ASN88 On 15/09/2028 Spot Bond					0.00000	101.00184				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88 On 31/01/2024 Spot Bond			11.28500	102.39239	11.28500	101.37039				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90 On 20/06/2027 Spot Bond					0.00000	100.40578				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90 On 31/01/2030 Spot Bond					0.00000	100.33497				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90 On 20/06/2026 Spot Bond					0.00000	100.20400				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.21531				0.00	300,000,000	300,000,000
Total BAW22 SPOT										0.00	300,000,000	300,000,000
Total For BAW22										0.00	300,000,000	300,000,000
BAW29 On 22/02/2023 Spot Bond					0.00000	100.65713				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.02023				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.29500	101.15458	7.29500	101.13478				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.89449				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.00757				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.82462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.85194				0.00	2,000,000,000	2,000,000,000
Total BAW38 SPOT										0.00	2,000,000,000	2,000,000,000
Total For BAW38										0.00	2,000,000,000	2,000,000,000
BAWGL On 22/08/2025 Spot Bond					0.00000	100.17525				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.17952				0.00	600,000,000	300,000,000
Total BAWGL2 SPOT										0.00	600,000,000	300,000,000
Total For BAWGL2										0.00	600,000,000	300,000,000
BAYA72 On 31/03/2026 Spot Bond			12.19500	12.19500	12.19500	105.02427				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.02448				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.13357				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.68610				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.07694				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.86511				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.81439				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.55943				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.64375				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.59946				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.78697				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	104.36502				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.82118				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.74896				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.51840				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.56004				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.51791				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.42462				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.50121				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	101.56038				0.00	0	
Total BAYA96 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.64485				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.64398				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	101.85429				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.09491				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.89671				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.85518				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.89913				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.17253				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.85466				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.83806				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	101.85429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.14000	9.14000	9.14000	98.56434				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.60633				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.12425				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.83460				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.34316				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.64736				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.10616				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	81.93299				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.12943				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	83.86615				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.13500	99.94997	9.13500	99.92497				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL08 On 03/09/2022 Spot Bond					0.00000	99.87808				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.70639				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.48883				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.47909				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.39674				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.80857				0.00	0	200,000,0€
Total BID10 SPOT										0.00	0	200,000,0€
Total For BID10										0.00	0	200,000,0€
BID11 On 15/11/2023 Spot Bond			7.88500	104.75451	7.88500	104.73250				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.81329				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.62188				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.04849				0.00	20,000,000	30,000,0€
Total BID15 SPOT										0.00	20,000,000	30,000,0€
Total For BID15										0.00	20,000,000	30,000,0€
BID16 On 24/06/2025 Spot Bond					0.00000	101.09575				0.00	0	590,000,0€
Total BID16 SPOT										0.00	0	590,000,0€
Total For BID16										0.00	0	590,000,0€
BID17 On 24/06/2027 Spot Bond					0.00000	101.13100				0.00	0	
Total BID17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.76719				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.99842				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.64700				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	87.80600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	59.61100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	43.53700				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 13/09/2022 Spot Bond					0.00000	101.20491				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BNPP2 On 10/11/2022 Spot Bond					0.00000	100.37541				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.11320				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.29808				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.23339				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	100.24248				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2(On 16/07/2023 Spot Bond					0.00000	101.17781				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	101.00094				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2022 Spot Bond					0.00000	100.54901				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.56415				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3(On 24/08/2024 Spot Bond					0.00000	100.37216				0.00	200,000,000	100,000,000
Total BPPF32 SPOT										0.00	200,000,000	100,000,000
Total For BPPF32										0.00	200,000,000	100,000,000
BPPF3(On 03/11/2022 Spot Bond					0.00000	100.51492				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.15962				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.86008				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL29 On 30/04/2024 Spot Bond					0.00000	100.44348				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.40487				0.00	1,990,000,000	2,590,000,000
Total CBL30 SPOT										0.00	1,990,000,000	2,590,000,000
Total For CBL30										0.00	1,990,000,000	2,590,000,000
CCT01 On 23/06/2023 Spot Bond			8.63500	105.38427	8.63500	105.35994				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.93500	106.85828	8.93500	106.83275				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.48500	108.84748	9.48500	108.82007				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.02500	11.02500	11.02500	99.32712				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.78334				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.05024				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.05295				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.00874				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.05844				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.51408				0.00	0	
Total CGR52 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR52										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	107.35672	4.77000	105.45200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	102.26400				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	101.41055				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.90000	107.06262	8.90000	107.03729				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	111.88600	8.70700	110.36200				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.61188				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	104.69582				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.12500	103.91774	11.12500	103.88717				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	115.86009	6.50000	108.57800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	103.65100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.34409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.35181				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.34966				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			4.98000	154.18976	4.98000	154.13539				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.42000	152.63598	5.42000	152.58037				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.28737				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.54500	102.68004	8.54500	102.65670				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.36807				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.97330				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.02167				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.62571				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2022 Spot Bond					0.00000	100.87657				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.60482				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.04620				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.41682				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			10.00500	104.57867	10.00500	104.55013				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.05500	103.32562	10.05500	103.29761				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.13720				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.47743				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.03923				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.26500	99.79735	9.26500	99.77207				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.10205				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.92870				0.00	0	
Total CLN526 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.95534				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.18345				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.47743				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.44243				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.81198				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.36500	101.20506	10.36500	101.17727				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.27340				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.77778				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.91549				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	151.08900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.18523				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.83500	100.88896	9.83500	100.86265				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.88500	104.66492	9.88500	104.63748				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.97500	103.55850	9.97500	103.53110				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN550 On 18/04/2028 Spot Bond					0.00000	311.68980				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN551 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	
CLN552 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	
CLN553 On 15/11/2023 Spot Bond					0.00000	100.35803				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN554 On 12/11/2023 Spot Bond					0.00000	100.39910				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN555 On 24/11/2024 Spot Bond					0.00000	100.15256				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN556 On 17/01/2024 Spot Bond					0.00000	101.00495				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	126.36900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.43506				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.33500	102.56193	10.33500	102.56736				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.83500	103.93617	9.83500	103.90905				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.76139				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.30304				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.50412				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	99.89773				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.41621				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.06500	102.78070	10.06500	102.75327				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.41445				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.41783				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.44608				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.56015				0.00	0	
Total CLN577 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.78189				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.12190				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.44405				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.63103				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.79107				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.28114				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.98931				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	105.21274				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.33659				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.56624				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.35865				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.40000	156.84364	3.40000	125.95005				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.33111				0.00	0	20,000,00
Total CLN593 SPOT										0.00	0	20,000,00
Total For CLN593										0.00	0	20,000,00
CLN593 On 27/06/2024 Spot Bond					0.00000	101.29542				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.15069				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.30500	9.30500	9.30500	102.15216				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.06660				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.44014				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.33659				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.33659				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.92300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.89000	8.89000	8.89000	100.35439				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.51532				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2024 Spot Bond					0.00000	99.62514				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.75441				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.80802				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.18809				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.46500	103.04313	9.46500	103.01709				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	100.76228				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.83625				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	101.59375				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.23478				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.02512				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	99.75200				0.00	0	
Total CLN616 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	103.08527				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.63017				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.06433				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.68366				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.71335				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	94.71700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.78779				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			8.08500	101.22634	8.08500	101.20463				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.28054				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.12176				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.54000	61.39415	12.54000	80.68234				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.19319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.53500	97.74954	10.53500	97.72227				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.27957				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.19390				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.15449				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.44435				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.79960				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.18276				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.27861				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	100.46410				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.29792				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.72201				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 21/11/2024 Spot Bond					0.00000	100.18348				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.31492				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	100.90448				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.31688				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.40561				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.01945				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.27861				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.23656				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.27861				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	99.58900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.58959				0.00	0	
Total CLN656 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.53124				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.86262				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.98400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.10900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	121.44000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	147.09100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.11946				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.19092				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.32105				0.00	1,445,000,000	1,445,000,000
Total CLN667 SPOT										0.00	1,445,000,000	1,445,000,000
Total For CLN667										0.00	1,445,000,000	1,445,000,000
CLN668 On 02/05/2023 Spot Bond					0.00000	103.47461				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.83237				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.04144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.30113				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			3.96797	157.83777	3.96797	128.22877				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			3.96797	157.83777	3.96797	128.22960				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.30596				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.31881				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.32260				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.15449				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	102.28407				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.48911				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.27241				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.30342				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN685 On 12/02/2025 Spot Bond					0.00000	100.60199				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.51624				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.51603				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.82842				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.22692				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.35187				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.37217				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.58681				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.07370				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	107.10239				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.00010				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.38672				0.00	0	
Total CLN701 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.12480				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.73559				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.14954				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.32523				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.10327				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.32440				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.63352				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.87632				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	101.30040				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.36066				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.33215				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.33215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.33215				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.67301				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.31540				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.67089				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.99305				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	99.98203				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.70277				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.23726				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.23726				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.23726				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.25662				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN728 On 21/06/2025 Spot Bond					0.00000	101.25662				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.25662				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.19999				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.23753				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.87570				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.33700				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	94.05885				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.85601				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	102.13868				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	115.74300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.75506				0.00	0	
Total CLN740 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	100.27539				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	101.40312				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.61521				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	96.11700				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.96003				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	100.00026				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2022 Spot Bond					0.00000	101.35181				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.71448				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	101.42340				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	101.04943				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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 31/07/2023 Spot Bond			7.54500	7.54500	7.54500	100.48779				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.00680				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	102.14294				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	102.08449				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.25749				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.51597				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN764 On 21/07/2027 Spot Bond					0.00000	100.62314				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.45747				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.54500	7.54500	7.54500	100.48779				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.39519				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	104.42379				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	99.00681				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	81.16575				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	86.47343				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.04337				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.73607				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.62000	6.62000	6.62000	123.71260				0.00	0	
Total CLN775 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	99.99976				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	99.99965				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.63757				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.64162				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.79500	10.79500	10.79500	99.97883				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.71850				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.66186				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.67077				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.30716				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.19668				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.30716				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	106.21507				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	106.04774				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.71866				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.14600				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.71866				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	96.27243				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.78687				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.71866				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.30722				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.71866				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.71880				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN799 On 31/01/2026 Spot Bond					0.00000	100.72242				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.72242				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	99.99966				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	85.97712				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.64405				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.85395				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.72659				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.66996				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	101.24512				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.14000	98.58840	9.14000	98.56434				0.00	0	
Total CLN81 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.25469				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.80573				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	101.51791				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	101.35974				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.35974				0.00	0	60,000,00
Total CLN814 SPOT										0.00	0	60,000,00
Total For CLN814										0.00	0	60,000,00
CLN814 On 31/01/2025 Spot Bond					0.00000	100.71866				0.00	0	50,000,00
Total CLN815 SPOT										0.00	0	50,000,00
Total For CLN815										0.00	0	50,000,00
CLN815 On 31/07/2025 Spot Bond					0.00000	100.71887				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.72659				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.63758				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.71866				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.71887				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.30722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.71887				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.71887				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.71855				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.71887				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	86.80899				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.71866				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.03561				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	99.99982				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.71855				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN833 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.80649				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	99.99960				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	99.99974				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	99.99974				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	99.99964				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.63142				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.33999				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	101.22603				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	103.29000				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	102.79500				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	101.96700				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	101.26217				0.00	0	
Total CLN844 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.17459				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.17501				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	101.34875				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.34874				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.34839				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.77149				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.52403				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.08823				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.13647				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.10140				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.12871				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.09842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	100.96941				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	82.58746				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.82305				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.85863				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.78971				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.85448				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	111.93727				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.99000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	102.70000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.06245				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.48915				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN866 On 15/07/2029 Spot Bond					0.00000	100.62152				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.62950				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.62545				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.10994				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	99.99960				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.51363				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.61308				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.58327				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.29174				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.34064				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.31101				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.28814				0.00	0	
Total CLN880 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN880									0.00	0	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.70066			0.00	0	
Total CLN881 SPOT									0.00	0	
Total For CLN881									0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.27684			0.00	0	
Total CLN882 SPOT									0.00	0	
Total For CLN882									0.00	0	
CLN88 On 31/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	12,000,000.00
Total CLN883 SPOT									0.00	0	12,000,000.00
Total For CLN883									0.00	0	12,000,000.00
COJ05 On 05/06/2023 Spot Bond			9.51500	104.82642	9.51500	104.79980			0.00	0	1,000.00
Total COJ05 SPOT									0.00	0	1,000.00
Total For COJ05									0.00	0	1,000.00
COJ08 On 22/06/2026 Spot Bond			11.10500	103.24836	11.10500	103.21788		3,059,236,494,000.00		275,482,800	68,870,700.00
Total COJ08 SPOT								3,059,236,494,000.00		275,482,800	68,870,700.00
Total For COJ08								3,059,236,494,000.00		275,482,800	68,870,700.00
COJG0 On 09/06/2024 Spot Bond			10.60500	101.63373	10.60500	101.60504			0.00	0	
Total COJG01 SPOT									0.00	0	
Total For COJG01									0.00	0	
COT01 On 03/04/2023 Spot Bond			8.98000	103.81680	8.98000	103.79189			0.00	0	1,700.00
Total COT01 SPOT									0.00	0	1,700.00
Total For COT01									0.00	0	1,700.00
COT02 On 03/04/2028 Spot Bond			12.89500	93.68235	12.89500	93.65036			0.00	0	
Total COT02 SPOT									0.00	0	
Total For COT02									0.00	0	
COT03 On 05/06/2028 Spot Bond			11.48500	93.87734	11.48500	93.84870			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.67358			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.78949			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.18066			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.41482				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.23500	10.23500	10.23500	103.30441				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.11239				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.43202				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.29725				0.00	1,900,000,000	1,700,000,000
Total DSY06 SPOT										0.00	1,900,000,000	1,700,000,000
Total For DSY06										0.00	1,900,000,000	1,700,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	100.18519				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.98393				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.01344				0.00	3,200,000,000	3,200,000,000
Total DTF002 SPOT										0.00	3,200,000,000	3,200,000,000
Total For DTF002										0.00	3,200,000,000	3,200,000,000
DV23 On 27/02/2023 Spot Bond			7.49500	101.27742	7.49500	101.25736				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	70.45037	100.00000	70.32110				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	70.45037	100.00000	70.32110				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.04500	101.22627	9.04500	101.20193				0.00	0	
Total DV24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.36064	9.69000	100.33483				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.36064	9.69000	100.33483				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.43500	97.21265	10.43500	97.18578				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.51000	94.06820	11.51000	94.03960				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.37556	10.10000	100.34869				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.37556	10.10000	100.34869				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.75270				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.77949				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.09351				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.64519				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.74473				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.49827				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.81541				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.31547				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.57690				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.87351				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.60029				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.12841				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.48983				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.57207				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.62453				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.45500	106.72778	8.45500	106.70377				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.29500	117.00938	5.29500	116.96715				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.05000	103.24181	5.05000	103.20522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/1 On 31/01/2037 Spot Bond			2.25000	144.13475	2.25000	144.09442				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.43000	161.59270	3.43000	161.54237				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.44500	147.95968	3.44500	147.91355				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.45000	143.30115	3.45000	143.25644				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.11500	118.19826	5.11500	118.15606				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.02000	105.57627	5.02000	105.53892				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	144.13475	2.25000	144.09442				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	172.10776				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	169.32676				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	156.27478				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	158.38784				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN006 On 09/06/2025 Spot Bond					0.00000	131.49778				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	130.54723				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	127.58813				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	118.59282				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	114.33999				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	116.18701				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	96.17128				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	95.74118				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	103.32710				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	106.23559				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.59461				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.54500	102.50597	10.54500	102.47735				0.00	0	2,000.00
Total EMM03 SPOT										0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM03										0.00	0	2,000,00
EMM04 On 16/05/2028 Spot Bond			12.41000	12.41000	12.41000	95.10491				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.46000	12.46000	12.46000	99.34708				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			10.63500	10.63500	10.63500	101.37683				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.63500	10.63500	10.63500	101.15744				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.39500	12.39500	12.39500	70.44354				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.69000	11.69000	11.69000	99.06709				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.39500	12.39500	12.39500	92.45915				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.33922				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.86656				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	101.43197				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	101.42146				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.46282				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.95915				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.04050				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	99.85982				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.41384				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.41002				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	101.31803				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.40585				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.01532				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.90514				0.00	200,000,000	100,000,000
Total EQT005 SPOT										0.00	200,000,000	100,000,000
Total For EQT005										0.00	200,000,000	100,000,000
EQT006 On 30/10/2023 Spot Bond					0.00000	100.62577				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.22670				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00! On 08/10/2024 Spot Bond					0.00000	100.92906				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00! On 11/11/2022 Spot Bond					0.00000	100.40541				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01! On 12/11/2024 Spot Bond					0.00000	100.57254				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B! On 17/05/2025 Spot Bond					0.00000	100.29342				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B! On 17/05/2027 Spot Bond					0.00000	100.30489				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.29906				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.31053				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2! On 17/08/2023 Spot Bond					0.00000	100.29935				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2! On 17/05/2025 Spot Bond					0.00000	100.28590				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3! On 17/05/2027 Spot Bond					0.00000	100.29735				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.73500	101.84880	7.73500	101.82787				0.00	0	600,000,00
Total ES23 SPOT										0.00	0	600,000,00
Total For ES23										0.00	0	600,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.96154	10.00000	100.93495				0.00	0	
Total ES23/R2023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.57500	98.11525	9.57500	98.09018			304,295,415,000.00	31,780,200	2,831,009,40
Total ES26 SPOT									304,295,415,000.00	31,780,200	2,831,009,40
Total For ES26									304,295,415,000.00	31,780,200	2,831,009,40
ES26/R On 02/04/2026 Spot Bond			7.85000	103.24943	7.85000	103.22771			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.89000	76.85342	11.85000	77.02561			419,878,704,000.00	35,313,600	1,229,981,30
Total ES33 SPOT									419,878,704,000.00	35,313,600	1,229,981,30
Total For ES33									419,878,704,000.00	35,313,600	1,229,981,30
ES33/R On 15/09/2033 Spot Bond			7.50000	103.45980	7.50000	103.43910			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.22000	75.48825	12.18000	75.69194			277,086,056,000.00	22,674,800	236,427,30
Total ES42 SPOT									277,086,056,000.00	22,674,800	236,427,30
Total For ES42									277,086,056,000.00	22,674,800	236,427,30
ES42/R On 25/04/2042 Spot Bond			8.50000	102.97745	8.50000	102.95403			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.38500	11.38500	11.38500	100.89498			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			12.51000	12.51000	12.51000	96.40910			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.75367			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.46528			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.18284			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.33818			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.68726				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.83124				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	100.55043				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.57849				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.18416				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.19394				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.19640				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.70257				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.68865				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.03963				0.00	656,900,000	500,300,000
Total FRB24 SPOT										0.00	656,900,000	500,300,000
Total For FRB24										0.00	656,900,000	500,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB25 On 19/09/2024 Spot Bond					0.00000	105.78665				0.00	687,200,000	176,500,00
Total FRB25 SPOT										0.00	687,200,000	176,500,00
Total For FRB25										0.00	687,200,000	176,500,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.71991				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.21500	105.51318	9.21500	105.48721				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	102.99605				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.06805				0.00	1,000,000,000	5,500,000,00
Total FRB29 SPOT										0.00	1,000,000,000	5,500,000,00
Total For FRB29										0.00	1,000,000,000	5,500,000,00
FRB30 On 19/04/2026 Spot Bond			9.13500	100.01861	9.13500	99.99420		241,164,000,000.00		0.00	26,400,000	5,300,00
Total FRB30 SPOT								241,164,000,000.00		0.00	26,400,000	5,300,00
Total For FRB30								241,164,000,000.00		0.00	26,400,000	5,300,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.14798				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.48000	330.63256	1.48000	330.54680				0.00	0	40,000,00
Total FRBI23 SPOT										0.00	0	40,000,00
Total For FRBI23										0.00	0	40,000,00
FRBI25 On 31/01/2025 Spot Bond			2.30500	2.30500	2.30500	164.01854				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.29000	221.18243	3.29000	221.11426				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.19000	4.19000	4.19000	115.52053				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	230.96915				0.00	0	20,000,00
Total FRBI33 SPOT										0.00	0	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI33										0.00	0	20,000,00
FRBI46 On 31/03/2046 Spot Bond			5.27000	99.35328	5.27000	99.31742				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.14000	100.95688	5.14000	100.92084				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.65000	8.65000	8.65000	83.49454				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.70000	8.70000	8.70000	82.58743				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.58000	3.58000	3.58000	159.21402				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 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	
FRC181 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	
FRC255 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	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.15896				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.33434				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.87214				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.62900	9.62900	9.62900	100.75196				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.18405				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	101.47183				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.33000	3.33000	3.33000	119.41044				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.52381				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.32947				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.16000	3.16000	3.16000	117.30635				0.00	0	4,200,00
Total FRC286 SPOT										0.00	0	4,200,00
Total For FRC286										0.00	0	4,200,00
FRC286 On 20/12/2022 Spot Bond					0.00000	101.30874				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 14/05/2024 Spot Bond					0.00000	100.34324				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.34756				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.96077				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.72554				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 11/11/2024 Spot Bond					0.00000	102.01451				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.14663				0.00	0	50,000,00
Total FRC305 SPOT										0.00	0	50,000,00
Total For FRC305										0.00	0	50,000,00
FRC30: On 27/02/2023 Spot Bond					0.00000	100.03691				0.00	0	130,000,00
Total FRC306 SPOT										0.00	0	130,000,00
Total For FRC306										0.00	0	130,000,00
FRC30: On 31/05/2024 Spot Bond					0.00000	100.99043				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.28510				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.44812				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.56997				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.87296				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.52561				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.71636				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.43240				0.00	0	
Total FRC318 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.56968				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC321 On 20/12/2024 Spot Bond					0.00000	101.70261				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.46165				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.00341				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.77839				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	101.01685				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.03802				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.46104				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.78481				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	100.31946				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC332 On 25/04/2023 Spot Bond					0.00000	102.03112				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC333 On 07/12/2023 Spot Bond					0.00000	101.77631				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.49383				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.82112				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	101.31292				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.83587				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	101.67160				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.15848				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.07308				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.79754				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.79659				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	99.99998				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.99171				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 31/07/2023 Spot Bond					0.00000	100.98923				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.85949				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.81607				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.82192				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.43679				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.85465				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.72892				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	101.10510				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.53729				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.49454				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.78921				0.00	0	
Total FRC365 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	102.06110				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.42020				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.42987				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.85903				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.85602				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	103.51882				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.03767				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	101.88717				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.87742				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	101.32817				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.54148				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	101.48134				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.31639				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.31639				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.29452				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.29452				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	101.94102				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	100.78959				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.88305				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.63801				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.66733				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	100.46828				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39 On 27/03/2024 Spot Bond					0.00000	101.38374				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	100.78956				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.71453				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.45375				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.76793				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	100.83432				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.89463				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.78500	10.78500	10.78500	100.22728				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	102.00136				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	100.36545				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			13.10500	13.10500	13.10500	103.19580				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	101.27030				0.00	0	
Total FRC405 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	101.27013				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	101.00864				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.71098				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.29500	11.29500	11.29500	104.49445				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.78959				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.85141				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	99.99993				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.88414				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.00012				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	97.20605				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	100.85133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	99.99993				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	100.87726				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	100.78959				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	101.43301				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.39086				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.39086				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	100.00014				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	100.78950				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	100.67960				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.71796				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 21/06/2027 Spot Bond					0.00000	100.37422				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC429 On 31/10/2027 Spot Bond					0.00000	100.22735				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC430 On 31/10/2026 Spot Bond					0.00000	100.24378				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC431 On 31/08/2027 Spot Bond					0.00000	100.13830				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC432 On 31/10/2026 Spot Bond					0.00000	100.18294				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	100.11482				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC434 On 31/08/2027 Spot Bond					0.00000	100.12135				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC435 On 20/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000.00
Total FRC435 SPOT										0.00	0	2,500,000.00
Total For FRC435										0.00	0	2,500,000.00
FRI33 On 28/02/2033 Spot Bond			4.68000	108.20733	4.68000	108.16979				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.90000	118.36621	4.90000	118.32472				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.73283				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.93522				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.58778				0.00	0	
Total FRJ24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.31227				0.00	20,000,000	10,000,00
Total FRJ25 SPOT										0.00	20,000,000	10,000,00
Total For FRJ25										0.00	20,000,000	10,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.00203				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.03591				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.03534				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.74303				0.00	0	2,500,000,00
Total FRJ28 SPOT										0.00	0	2,500,000,00
Total For FRJ28										0.00	0	2,500,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.03817				0.00	1,000,000,000	500,000,00
Total FRJ29 SPOT										0.00	1,000,000,000	500,000,00
Total For FRJ29										0.00	1,000,000,000	500,000,00
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.67070				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.20571				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.42800	4.42800	4.42800	108.49850				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.87000	4.87000	4.87000	118.76040				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.40231				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.01000	116.78466	5.01000	116.74338				0.00	0	1,070,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS108 SPOT										0.00	0	1,070,000.00
Total For FRS108										0.00	0	1,070,000.00
FRS108 On 07/12/2033 Spot Bond			5.01500	230.32774	5.01500	230.24612				0.00	0	540,000.00
Total FRS109 SPOT										0.00	0	540,000.00
Total For FRS109										0.00	0	540,000.00
FRS109 On 31/01/2038 Spot Bond			5.15000	114.80784	5.15000	114.76683				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.01500	5.01500	5.01500	230.24612				0.00	0	1,010,000.00
Total FRS112 SPOT										0.00	0	1,010,000.00
Total For FRS112										0.00	0	1,010,000.00
FRS112 On 31/01/2025 Spot Bond			3.48000	159.63449	3.48000	159.58455				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	110.53299	3.70500	110.49776				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.95000	117.64420	4.95000	117.60281				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.13500	227.86912	5.13500	227.78765				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.18500	226.85399	5.18500	226.77257				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.66000	162.71051	2.66000	162.66318				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.21500	226.24752	5.21500	226.16613				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.15000	114.80784	5.15000	114.76683				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS126 On 31/03/2028 Spot Bond			3.90000	214.44899	3.90000	214.37939			429,000,000,000.00	110,000,000	110,000,000
Total FRS126 SPOT									429,000,000,000.00	110,000,000	110,000,000
Total For FRS126									429,000,000,000.00	110,000,000	110,000,000
FRS127 On 31/01/2038 Spot Bond			5.90000	104.87163	5.90000	104.83211			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.79000	215.64558	3.79000	215.57621			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.85000	214.99194	3.85000	214.92245			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			5.72500	216.22926	5.72500	216.14854			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.85000	105.50121	5.85000	105.46158			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	114.76683			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			5.13000	115.08780	5.13000	115.04676			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.66000	217.06964	3.66000	217.00058			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			5.49500	220.67986	5.49500	220.59883			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.79000	215.64558	3.79000	215.57621			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.79000	215.64558	3.79000	215.57621			0.00	0	0
Total FRS143 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.19100	222.29805	3.19100	222.23010				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.43000	159.82000	3.43000	159.77023				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.14000	211.86474	4.14000	211.79461				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.18000	211.43752	4.18000	211.36731				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.40000	159.93144	3.40000	159.88175				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.65500	217.12462	3.65500	217.05559				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.19000	4.19000	4.19000	211.26064				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2022 Spot Bond					0.00000	100.73397				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.79975				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	101.32679				0.00	467,200,000	116,800,000
Total FRS180 SPOT										0.00	467,200,000	116,800,000
Total For FRS180										0.00	467,200,000	116,800,000
FRS180 On 27/09/2025 Spot Bond					0.00000	101.26819				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	181.96248				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	137.84620				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	189.34892				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	179.64140				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.49775				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.55043				0.00	574,800,000	133,700,000
Total FRS199 SPOT										0.00	574,800,000	133,700,000
Total For FRS199										0.00	574,800,000	133,700,000
FRS199 On 12/08/2025 Spot Bond					0.00000	100.40173				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.02616				0.00	40,400,000	10,100,000
Total FRS201 SPOT										0.00	40,400,000	10,100,000
Total For FRS201										0.00	40,400,000	10,100,000
FRS201 On 14/10/2025 Spot Bond					0.00000	100.85191				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.26378				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.17696				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.31292				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 14/08/2027 Spot Bond					0.00000	100.35413				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS229 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	120.23767				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	103.41358				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.70443				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	99.97631				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	71.01108				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	102.35294				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	109.49123				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.15769				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS250 On 22/02/2024 Spot Bond					0.00000	98.46354				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	99.96327				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 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	
FRS258 On 23/01/2024 Spot Bond					0.00000	114.51673				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.72242				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	99.99990				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 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	
FRS263 On 31/03/2032 Spot Bond					0.00000	101.28686				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	116.12578				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.29537				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27 On 31/03/2032 Spot Bond					0.00000	101.28855				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										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	101.58205				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.75476				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	103.96858				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	101.35782				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.27000	10.27000	10.27000	95.75873				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.27000	10.27000	10.27000	95.75873				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.76763				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	100.44021				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.59900	11.59900	11.59900	90.07586				0.00	0	
Total FRS289 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	93.91401				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	93.24210				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	98.19726				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 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	
FRS29 On 09/05/2025 Spot Bond					0.00000	100.88474				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	105.86455				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
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	100.31888				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 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	
FRS304 On 06/07/2023 Spot Bond					0.00000	101.02669				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.78959				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.91422				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.19000	1.19000	1.19000	331.71943				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			0.88500	333.04005	0.88500	332.95909				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			0.93000	0.93000	0.93000	332.77575				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.55827				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.85000	109.61576	4.85000	109.57748				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS81 On 30/10/2042 Spot Bond			4.50500	71.09209	4.50500	116.06890				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.55000	2.55000	2.55000	163.08169				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.83000	2.83000	2.83000	162.01900				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			1.99000	1.99000	1.99000	328.49895				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.10500	7.10500	7.10500	100.33973				0.00	0	2,000,00
Total FRX23 SPOT										0.00	0	2,000,00
Total For FRX23										0.00	0	2,000,00
FRX24 On 10/12/2024 Spot Bond			8.37500	107.23554	8.37500	107.21151				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.38500	104.41422	8.38500	104.39091				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.81000	106.28071	8.81000	106.25568			40,938,308,000.00	4,646,800	52,687,90	
Total FRX26 SPOT									40,938,308,000.00	4,646,800	52,687,90	
Total For FRX26									40,938,308,000.00	4,646,800	52,687,90	
FRX27 On 07/03/2027 Spot Bond			9.25500	108.31384	9.25500	108.28721			785,012,802,000.00	84,820,400	21,205,10	
Total FRX27 SPOT									785,012,802,000.00	84,820,400	21,205,10	
Total For FRX27									785,012,802,000.00	84,820,400	21,205,10	
FRX28 On 26/07/2028 Spot Bond			9.14500	105.37003	9.14500	105.34443			0.00	0	3,000,00	
Total FRX28 SPOT									0.00	0	3,000,00	
Total For FRX28									0.00	0	3,000,00	
FRX30 On 31/01/2030 Spot Bond			9.96000	99.74819	9.96000	99.72185			0.00	0		
Total FRX30 SPOT									0.00	0		
Total For FRX30									0.00	0		
FRX31 On 21/02/2031 Spot Bond			9.89000	98.07508	9.89000	98.04936			0.00	0		
Total FRX31 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.52500	104.37864	10.52500	104.34938				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.48000	75.15393	11.48000	75.13102				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.37624				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.17513				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.16900				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.17313				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.17435				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.59658				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.63087				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.64798				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.58958				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.77236				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.18338				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.46257				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.11988				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.12208				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.15680				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.79000	119.49035	3.79000	119.45193				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.22278				0.00	0	1,100,000.00
Total GRT07 SPOT										0.00	0	1,100,000.00
Total For GRT07										0.00	0	1,100,000.00
GRT17 On 17/10/2023 Spot Bond			8.02400	106.02602	8.02400	106.00323				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.91552				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.64500	107.15720	7.64500	107.13524				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.71570				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT23 On 16/10/2024 Spot Bond					0.00000	101.61178				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.03073				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.70370				0.00	0	420,000,00
Total GRT25G SPOT										0.00	0	420,000,00
Total For GRT25G										0.00	0	420,000,00
GRT26 On 09/03/2028 Spot Bond					0.00000	101.31603				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.07696				0.00	200,000,000	200,000,00
Total GRT27 SPOT										0.00	200,000,000	200,000,00
Total For GRT27										0.00	200,000,000	200,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	99.82819				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.23792				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.03661				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.79285				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.12739				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.59225				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.15046				0.00	0	
Total GRT36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.06748				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.60376				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.20511				0.00	200,000,000	100,000,000
Total GRT40 SPOT										0.00	200,000,000	100,000,000
Total For GRT40										0.00	200,000,000	100,000,000
GRT41 On 20/11/2024 Spot Bond					0.00000	100.40644				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.59868				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.05894				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.40767				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.15110				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	99.78035				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	99.77166				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.01483				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.09978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.59924				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T15 On 31/03/2027 Spot Bond					0.00000	100.20827				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.25790				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.96922				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.05563				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.19149				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.17643				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.52587				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.44389				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.07079				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.05394				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF14 On 31/03/2024 Spot Bond					0.00000	101.12988				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.80000	329.34803	1.80000	329.25976				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			1.98000	1.98000	1.98000	339.05761				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.69000	98.39264	10.69000	98.36480				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.83000	78.95642	4.83000	109.28368				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.67000	85.41807	11.67000	85.39175			109,658,322,000.00	9,396,600	3,846,545,90	
Total HWAY34 SPOT									109,658,322,000.00	9,396,600	3,846,545,90	
Total For HWAY34									109,658,322,000.00	9,396,600	3,846,545,90	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.93160	100.00000	9.90974				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.70000	84.66835	11.70000	84.64219				0.00	0	4,591,000,00
Total HWAY35 SPOT										0.00	0	4,591,000,00
Total For HWAY35										0.00	0	4,591,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.92839	100.00000	9.90654				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.03694				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			1.92000	165.54895	1.98000	165.27150			693,575,516,928,000.00	361,237,248,400	633,408,048,20	
Total I2025 SPOT									13,575,516,928,000.00	361,237,248,400	633,408,048,20	
Total For I2025									13,575,516,928,000.00	361,237,248,400	633,408,048,20	
I2029 On 31/03/2029 Spot Bond			3.30000	121.92652	3.32000	121.74151			342,293,220,060,000.00	103,725,218,200	199,266,021,70	
Total I2029 SPOT									12,293,220,060,000.00	103,725,218,200	199,266,021,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2029									12,293,220,060,000.00	103,725,218,200	199,266,021,70
I2033 On 28/02/2033 Spot Bond			4.17500	113.36622	4.18000	113.27604			923,972,773,700,000.00	221,310,844,000	494,403,496,10
Total I2033 SPOT									13,972,773,700,000.00	221,310,844,000	494,403,496,10
Total For I2033									13,972,773,700,000.00	221,310,844,000	494,403,496,10
I2038 On 31/01/2038 Spot Bond			4.22000	128.72442	4.25000	128.20276			643,456,651,912,000.00	152,477,879,600	528,910,064,50
Total I2038 SPOT									13,456,651,912,000.00	152,477,879,600	528,910,064,50
Total For I2038									13,456,651,912,000.00	152,477,879,600	528,910,064,50
I2046 On 31/03/2046 Spot Bond			4.23000	117.21623	4.27000	116.41651			421,702,397,586,000.00	99,693,238,200	498,473,217,90
Total I2046 SPOT									11,702,397,586,000.00	99,693,238,200	498,473,217,90
Total For I2046									11,702,397,586,000.00	99,693,238,200	498,473,217,90
I2050 On 31/12/2050 Spot Bond			4.24000	118.47520	4.24000	118.43575			407,899,081,664,000.00	96,202,613,600	502,143,627,90
Total I2050 SPOT									17,899,081,664,000.00	96,202,613,600	502,143,627,90
Total For I2050									17,899,081,664,000.00	96,202,613,600	502,143,627,90
IBG01 On 07/02/2025 Spot Bond					0.00000	100.43598			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.44834			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.65000	329.94924	1.65000	329.86217			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.51872			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.45342			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.38893			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.30788			0.00	0	
Total IBL133 SPOT									0.00	0	
Total For IBL133									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.79115			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.18319				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.39602				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.47115				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.40971				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.17011				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.30479				0.00	567,200,000	141,800,000
Total IBL145 SPOT										0.00	567,200,000	141,800,000
Total For IBL145										0.00	567,200,000	141,800,000
IBL147 On 03/07/2025 Spot Bond					0.00000	101.06652				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.10983				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.11300				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.22209				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.58970				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL159 On 09/02/2023 Spot Bond					0.00000	100.49609				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.63294				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.61394				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.76894				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.79237				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.49376				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.37875				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.78839				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.67888				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.11496				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.31786				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.33922				0.00	0	
Total IBL190 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.37846				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.88497				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.72223				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.53233				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.46619				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.41250				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.96446				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.96351				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.70886				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.79678				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.80415				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	99.82872				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.81152				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.55873				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.60928				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.25553				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond					0.00000	100.15767				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond					0.00000	100.14475				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond					0.00000	100.14475				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond					0.00000	100.14475				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.89380				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.31699				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.19406				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL218 On 28/09/2022 Spot Bond					0.00000	100.97139				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.94740				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.28180				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.75456				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.19500	8.19500	8.19500	102.04173				0.00	0	40,000,00
Total IBL222 SPOT										0.00	0	40,000,00
Total For IBL222										0.00	0	40,000,00
IBL223 On 10/05/2027 Spot Bond					0.00000	100.44262				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.54500	8.54500	8.54500	102.05358				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.11702				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	100.54037				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	97.08970				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	99.81711				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.48455				0.00	0	
Total IBL229 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.52760				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.28374				0.00	1,920,000,000	960,000,000
Total IBL231 SPOT										0.00	1,920,000,000	960,000,000
Total For IBL231										0.00	1,920,000,000	960,000,000
IBL232 On 24/06/2025 Spot Bond			9.09500	9.09500	9.09500	101.28662				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.11652				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.15952				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.55557				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	99.68300				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.41456				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.72412				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.78200				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			10.93500	101.06870	10.93500	96.60039				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.64286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.67109				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.50000				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.03500	10.03500	10.03500	97.16593				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.30106				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.56500	102.68286	8.56500	102.65945				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.93500	103.34842	6.93500	103.32910				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.82810				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.67500	102.32183	9.67500	102.29556				0.00	0	9,600,00
Total IDCG06 SPOT										0.00	0	9,600,00
Total For IDCG06										0.00	0	9,600,00
IDCG08 On 13/05/2030 Spot Bond			11.01000	104.71687	11.01000	104.74139				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.25500	104.40650	10.25500	104.37797				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.40229				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.78785				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.36254				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.46835				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.10377				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.26698				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.75357				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.18000				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.36506				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.98500	101.41962	8.98500	101.39527				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.68865				0.00	0	1,000,000.00
Total INLV01 SPOT										0.00	0	1,000,000.00
Total For INLV01										0.00	0	1,000,000.00
INLV05 On 22/03/2023 Spot Bond					0.00000	103.64750				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.43103				0.00	0	
Total INLV06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For INLV06									0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.77452			0.00	0	
Total INLV07 SPOT									0.00	0	
Total For INLV07									0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.85361			0.00	0	
Total INLV08 SPOT									0.00	0	
Total For INLV08									0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.69838			0.00	0	
Total INLV09 SPOT									0.00	0	
Total For INLV09									0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.84595			0.00	0	
Total INLV10 SPOT									0.00	0	
Total For INLV10									0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.31277			0.00	0	
Total INLV11 SPOT									0.00	0	
Total For INLV11									0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.23511			0.00	0	30,000,00
Total INLV12 SPOT									0.00	0	30,000,00
Total For INLV12									0.00	0	30,000,00
IPF19 On 22/12/2022 Spot Bond					0.00000	101.25558			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.52926			0.00	0	
Total IPF24 SPOT									0.00	0	
Total For IPF24									0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.79383			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.42767			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.43304			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.44926			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.97425				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.09436				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.42332				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.20686				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.99159				0.00	1,590,000,000	1,520,000,000
Total IPFG01 SPOT										0.00	1,590,000,000	1,520,000,000
Total For IPFG01										0.00	1,590,000,000	1,520,000,000
IV019 On 31/03/2028 Spot Bond			4.45000	208.57971	4.45000	208.50895				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.77542				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.35000	209.63294	4.35000	209.56238				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.04839				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.12686				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.18948				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC147 On 21/12/2023 Spot Bond					0.00000	101.50038				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.94371				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.70942				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.90162				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.96148				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.38789				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.44500	101.40412	7.44500	101.38389				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.07937				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.02232				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.37500	100.49352	7.37500	100.47375				0.00	0	
Total IVC194 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.84140				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.49500	99.97773	7.49500	100.00000				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.76516				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.43500	99.97755	7.43500	99.95739				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.80243				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.25303				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.14500	6.14500	6.14500	101.51189				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.86474				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.20652				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.01703				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.79500	7.79500	7.79500	99.69535				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.49500	8.49500	8.49500	98.90650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.72254				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.69347				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.84500	6.84500	6.84500	102.63617				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.59500	102.69360	8.59500	102.67000				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.34500	101.87730	7.34500	101.32705			10,870,600,000,000.00	1,480,000,000	740,000,000	
Total IVC217 SPOT									10,870,600,000,000.00	1,480,000,000	740,000,000	
Total For IVC217									10,870,600,000,000.00	1,480,000,000	740,000,000	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.42466				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.23500	9.23500	9.23500	100.57605				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.64260				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.24243				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.11868				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.89901				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ101 On 04/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.34189				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.19125				0.00	0	
Total IVZ105 SPOT										0.00	0	
Total For IVZ105										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.20000	6.20000	6.20000	98.95782				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ108 On 08/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.78144				0.00	0	
Total IVZ108 SPOT										0.00	0	
Total For IVZ108										0.00	0	
IVZ109 On 15/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.66415				0.00	0	
Total IVZ109 SPOT										0.00	0	
Total For IVZ109										0.00	0	
IVZ110 On 29/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.43039				0.00	0	
Total IVZ110 SPOT										0.00	0	
Total For IVZ110										0.00	0	
IVZ111 On 27/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.46371				0.00	0	
Total IVZ111 SPOT										0.00	0	
Total For IVZ111										0.00	0	
IVZ112 On 06/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.30838				0.00	0	
Total IVZ112 SPOT										0.00	0	
Total For IVZ112										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	101.57996				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.28997				0.00	940,000,000	1,510,000,000
Total KAP012 SPOT										0.00	940,000,000	1,510,000,000
Total For KAP012										0.00	940,000,000	1,510,000,000
KAP014 On 19/07/2024 Spot Bond					0.00000	100.96703				0.00	0	
Total KAP014 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	100.84035				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	100.76660				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	101.01088				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	100.70479				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	101.41015				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.41434				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	100.43124				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	99.90368				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.83539				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.86679				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.94020				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.73500	119.51350	9.73500	119.48264				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.35500	104.31204	8.35500	104.28836				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.23658				0.00	520,000,000	410,000,000
Total LGL07 SPOT										0.00	520,000,000	410,000,000
Total For LGL07										0.00	520,000,000	410,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	100.48965				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.37455				0.00	700,000,000	700,000,000
Total LGL09 SPOT										0.00	700,000,000	700,000,000
Total For LGL09										0.00	700,000,000	700,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	102.01394				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.81322				0.00	0	20,000,000
Total LGL11 SPOT										0.00	0	20,000,000
Total For LGL11										0.00	0	20,000,000
LHC01 On 19/07/2025 Spot Bond					0.00000	100.71446				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.89182				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.11049				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.18163				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.18527				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 30/09/2022 Spot Bond					0.00000	101.02062				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.38425				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.22838				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	101.22399				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	99.97546				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.68384				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.15656				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.66468				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.33355				0.00	0	90,000,00
Total MBP045 SPOT										0.00	0	90,000,00
Total For MBP045										0.00	0	90,000,00
MBP04: On 26/02/2024 Spot Bond					0.00000	100.42029				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.39912				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 12/03/2023 Spot Bond					0.00000	101.44957				0.00	0	
Total MBP051 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.01886			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.98500	8.98500	8.98500	106.45366		5,391,000,000,000.00	600,000,000	300,000,00	
Total MMIG04 SPOT								5,391,000,000,000.00	600,000,000	300,000,00	
Total For MMIG04								5,391,000,000,000.00	600,000,000	300,000,00	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.03836		0.00	0		
Total MMIG06 SPOT								0.00	0		
Total For MMIG06								0.00	0		
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.20288		0.00	0		
Total MMIG07 SPOT								0.00	0		
Total For MMIG07								0.00	0		
MML01 On 10/12/2026 Spot Bond					0.00000	102.42403		0.00	0		
Total MML01 SPOT								0.00	0		
Total For MML01								0.00	0		
MML02 On 10/12/2026 Spot Bond			9.63500	100.89413	9.63500	100.86820		1,852,810,500,000.00	192,300,000	56,800,00	
Total MML02 SPOT								1,852,810,500,000.00	192,300,000	56,800,00	
Total For MML02								1,852,810,500,000.00	192,300,000	56,800,00	
MML03 On 15/03/2028 Spot Bond					0.00000	102.88303		0.00	0		
Total MML03 SPOT								0.00	0		
Total For MML03								0.00	0		
MML04 On 15/03/2028 Spot Bond			9.88500	92.69265	9.88500	95.23566		0.00	0		
Total MML04 SPOT								0.00	0		
Total For MML04								0.00	0		
MML05 On 25/05/2027 Spot Bond					0.00000	100.31237		0.00	0		
Total MML05 SPOT								0.00	0		
Total For MML05								0.00	0		
MML06 On 25/05/2029 Spot Bond			10.37000	100.94775	10.37000	100.92002		0.00	0		
Total MML06 SPOT								0.00	0		
Total For MML06								0.00	0		
MTN09 On 11/10/2022 Spot Bond					0.00000	101.03375		0.00	0		
Total MTN09 SPOT								0.00	0		
Total For MTN09								0.00	0		
MTN10 On 11/10/2024 Spot Bond					0.00000	102.85493		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.52745				0.00	0	500,000,00
Total MTN12 SPOT										0.00	0	500,000,00
Total For MTN12										0.00	0	500,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	101.62846				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.22643				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.90726				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.18654				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.46967				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.96078				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.46372				0.00	200,000,000	600,000,00
Total MTN21 SPOT										0.00	200,000,000	600,000,00
Total For MTN21										0.00	200,000,000	600,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.82780				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.58000	97.01607	9.58000	96.99140				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.71947				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN25 On 29/06/2024 Spot Bond					0.00000	101.95933				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.57870				0.00	0	5,000,000,00
Total MTN26 SPOT										0.00	0	5,000,000,00
Total For MTN26										0.00	0	5,000,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	103.16576				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.82899				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.91804				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.33560				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.18692				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.19659				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.47085				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.19406				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.19419				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.20254				0.00	0	
Total N7B25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.49139				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.73684				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.96250				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.08500	102.33916	8.08500	102.31688				0.00	0	610,000,00
Total NAM01 SPOT										0.00	0	610,000,00
Total For NAM01										0.00	0	610,000,00
NAM03 On 01/08/2023 Spot Bond			8.44500	102.22802	8.44500	102.20504				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.51500	100.85088	10.51500	100.82281				0.00	0	410,000,00
Total NAM04 SPOT										0.00	0	410,000,00
Total For NAM04										0.00	0	410,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.97813				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.64791				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.72995				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.76422				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.64247				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.31966				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13/ On 19/03/2024 Spot Bond			8.01000	106.84013	8.01000	106.81733				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			8.43500	102.68347	8.43500	102.66043				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			9.17000	105.93422	9.17000	105.90828				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			9.18500	106.23164	9.18500	106.20557			2,580,066,500,000.00		280,900,000	105,600,00
Total NBK20A SPOT									2,580,066,500,000.00		280,900,000	105,600,00
Total For NBK20A									2,580,066,500,000.00		280,900,000	105,600,00
NBK21/ On 21/07/2027 Spot Bond			9.42500	105.82449	9.42500	105.79800			0.00		0	
Total NBK21A SPOT									0.00		0	
Total For NBK21A									0.00		0	
NBK22/ On 19/11/2022 Spot Bond			7.34500	103.39135	7.34500	103.37087			0.00		0	
Total NBK22A SPOT									0.00		0	
Total For NBK22A									0.00		0	
NBK23/ On 19/11/2025 Spot Bond			8.11300	110.17441	8.11300	110.15059			0.00		0	22,600,00
Total NBK23A SPOT									0.00		0	22,600,00
Total For NBK23A									0.00		0	22,600,00
NBK24/ On 19/11/2027 Spot Bond			9.15500	110.34212	9.15500	110.31529			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			7.76500	7.76500	7.76500	101.65362			0.00		0	
Total NBK25A SPOT									0.00		0	
Total For NBK25A									0.00		0	
NBK25/ On 12/02/2025 Spot Bond					0.00000	102.33770			0.00		0	
Total NBK25B SPOT									0.00		0	
Total For NBK25B									0.00		0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	64.76480	100.00000	64.62224			0.00		0	
Total NBK26A SPOT									0.00		0	
Total For NBK26A									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK26I On 22/04/2026 Spot Bond					0.00000	102.94016				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			9.05000	109.89084	9.05000	109.86441				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			7.94500	102.59775	7.94500	102.57604				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			8.55500	107.25164	8.55500	107.22723				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			8.03500	102.43359	8.03500	102.41167		8,537,187,500,000.00		1,062,500,000	348,000,000	
Total NBK30A SPOT								8,537,187,500,000.00		1,062,500,000	348,000,000	
Total For NBK30A								8,537,187,500,000.00		1,062,500,000	348,000,000	
NBK31I On 09/11/2023 Spot Bond			7.84500	104.66148	7.84500	104.63960				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.75197				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.12555				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.65481				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.31000	11.31000	11.31000	79.34822				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.17579				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.05316				0.00	0	159,648,300
Total NBK43B SPOT										0.00	0	159,648,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK43B										0.00	0	159,648,30
NBK45I On 15/02/2023 Spot Bond					0.00000	100.61109				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.97337				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.35441				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.65597				0.00	0	60,000,00
Total NBK49B SPOT										0.00	0	60,000,00
Total For NBK49B										0.00	0	60,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.13636				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.65797				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.80240				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.66346				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	100.84152				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.69294				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	99.99578				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK55 On 24/02/2023 Spot Bond					0.00000	100.24676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.19098				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.51590				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.75122				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.25279				0.00	0	300,000,00
Total NBKB64 SPOT										0.00	0	300,000,00
Total For NBKB64										0.00	0	300,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.33431				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			10.48000	105.01867	10.48000	104.98953				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.32448				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.13500	105.18945	10.13500	105.16120				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.33431				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.34987				0.00	0	
Total NCLN90 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.36952				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.52694				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.52694				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.03819				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.50414				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.87954				0.00	1,000,000,000	3,000,000,000
Total NGL05 SPOT										0.00	1,000,000,000	3,000,000,000
Total For NGL05										0.00	1,000,000,000	3,000,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	99.97880				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.94500				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.31047				0.00	92,800,000	23,200,000
Total NGL08 SPOT										0.00	92,800,000	23,200,000
Total For NGL08										0.00	92,800,000	23,200,000
NGL09 On 19/06/2026 Spot Bond					0.00000	102.35348				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.19749				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.32202				0.00	276,500,000	127,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGLT1B SPOT										0.00	276,500,000	127,200,00
Total For NGLT1B										0.00	276,500,000	127,200,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.40927				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.57488				0.00	175,700,000	89,500,00
Total NGT104 SPOT										0.00	175,700,000	89,500,00
Total For NGT104										0.00	175,700,000	89,500,00
NGT10 On 22/05/2025 Spot Bond					0.00000	102.96866				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.81812				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.25841				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.95166				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.71176				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.73842				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.92685				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.17223				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.75588				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 11/05/2025 Spot Bond					0.00000	104.41448				0.00	0	3,000,000.00
Total NHM016 SPOT										0.00	0	3,000,000.00
Total For NHM016										0.00	0	3,000,000.00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.89886				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	103.93649				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.77423				0.00	200,000,000	100,000.00
Total NHM020 SPOT										0.00	200,000,000	100,000.00
Total For NHM020										0.00	200,000,000	100,000.00
NHM02 On 26/11/2026 Spot Bond					0.00000	100.98741				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.18500	5.18500	5.18500	226.77257				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.16000	3.16000	3.16000	222.58085				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.73500	2.73500	2.73500	162.37860				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.19000	4.19000	4.19000	115.52053				0.00	0	550,000.00
Total NI29 SPOT										0.00	0	550,000.00
Total For NI29										0.00	0	550,000.00
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			5.00000	5.00000	5.00000	116.88610				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.84000	2.84000	2.84000	161.98122				0.00	0	
Total NILB11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	265.47589	3.45000	265.39292				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.64000	2.64000	2.64000	162.73918				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.80500	2.80500	2.80500	226.64315				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			2.95000	225.04100	2.95000	224.97368				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.02000	91.05818	5.02000	116.60087				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.48830				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.69294				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	140.05598				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.08707				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.27136				0.00	470,000,000	117,500,000
Total NN023 SPOT										0.00	470,000,000	117,500,000
Total For NN023										0.00	470,000,000	117,500,000
NN026 On 21/11/2025 Spot Bond					0.00000	99.85821				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.16972				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.15676				0.00	427,200,000	106,800,00
Total NN034 SPOT										0.00	427,200,000	106,800,00
Total For NN034										0.00	427,200,000	106,800,00
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	132.45942				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.74915				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.18925				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.36457				0.00	625,200,000	156,300,00
Total NN040 SPOT										0.00	625,200,000	156,300,00
Total For NN040										0.00	625,200,000	156,300,00
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.38538				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	163.97091				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	156.45888				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	101.44936				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.72240				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.28592				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.07002				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.51413				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	103.18501				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	99.64094				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.32683				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.19729				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.37198				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.43088				0.00	0	
Total NN106 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.37198				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.84158				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.07881				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.88111				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.86328				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	101.37142				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	95.96925				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	127.39000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	119.68000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	129.89000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	127.87000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	126.40388				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 12/09/2024 Spot Bond					0.00000	101.32461				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	104.68641				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 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	
NNF080 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	
NNF081 On 08/09/2022 Spot Bond					0.00000	101.29843				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF082 On 19/09/2022 Spot Bond					0.00000	101.17425				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF084 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF085 On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NNF086 On 29/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,500,000.00
Total NNF086 SPOT										0.00	0	10,500,000.00
Total For NNF086										0.00	0	10,500,000.00
NQ1A10 On 22/05/2052 Spot Bond					0.00000	124.29574				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A24 On 22/05/2052 Spot Bond					0.00000	87.49435				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A25 On 22/05/2054 Spot Bond					0.00000	100.18005				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A27 On 22/05/2023 Spot Bond					0.00000	100.18585				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A28 On 22/05/2053 Spot Bond					0.00000	100.17193				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.14921				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	108.66033				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	100.19556				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B21 On 22/05/2054 Spot Bond					0.00000	100.18386				0.00	0	
Total NQ1B21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.15998			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.36627			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.16357			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02: On 31/10/2022 Spot Bond			8.44500	104.67192	8.44500	104.64804			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.08000	209.48850	2.08000	209.43077			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.24500	107.49534	11.24500	107.46321			0.00	0	422,000,00
Total NRA028 SPOT									0.00	0	422,000,00
Total For NRA028									0.00	0	422,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	15.60712	100.00000	15.57258			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	100.72737			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.51398			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.64775			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.82818			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.18041				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.68407				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.33047				0.00	0	2,500,000,00
Total NTC34 SPOT										0.00	0	2,500,000,00
Total For NTC34										0.00	0	2,500,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.35687				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.43571				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.43500	110.60480	8.43500	110.57998				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			8.03000	105.14928	8.03000	105.12621				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.81000	111.90429	8.81000	111.87807				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	102.00434				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.03218				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.52985				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML14 On 23/06/2027 Spot Bond					0.00000	101.18565				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.04527				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.73335				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.12469				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.15083				0.00	50,000,000	100,000,000
Total PEP04 SPOT										0.00	50,000,000	100,000,000
Total For PEP04										0.00	50,000,000	100,000,000
PMM56 On 28/02/2023 Spot Bond					0.00000	100.06364				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.98781				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.00004				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.78500	108.07581	8.73500	108.23346			439,705,231,863,000.00	1,416,016,531,800	372,272,375,100	
Total R186 SPOT									19,705,231,863,000.00	416,016,531,800	372,272,375,100	
Total For R186									19,705,231,863,000.00	416,016,531,800	372,272,375,100	
R197 On 07/12/2023 Spot Bond			0.57000	334.32477	0.58000	334.20537			28,395,983,664,000.00	49,817,515,200	272,100,661,400	
Total R197 SPOT									28,395,983,664,000.00	49,817,515,200	272,100,661,400	
Total For R197									28,395,983,664,000.00	49,817,515,200	272,100,661,400	
R202 On 07/12/2033 Spot Bond			4.16000	248.79312	4.18500	248.14628			3,206,379,072,000.00	770,764,200	182,969,135,400	
Total R202 SPOT									3,206,379,072,000.00	770,764,200	182,969,135,400	
Total For R202									3,206,379,072,000.00	770,764,200	182,969,135,400	
R2023 On 28/02/2023 Spot Bond			6.84500	100.48307	6.84500	100.46485			490,156,500,000,000.00	217,700,000,000	283,448,200,000	
Total R2023 SPOT									10,156,500,000,000.00	217,700,000,000	283,448,200,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For R2023									10,156,500,000,000.00	217,700,000,000	283,448,200,000
R2030 On 31/01/2030 Spot Bond			10.23000	89.28739	10.19000	89.45272			690,276,876,996,000.00	3,000,027,065,200	1,136,252,305,600
Total R2030 SPOT									10,276,876,996,000.00	000,027,065,200	136,252,305,600
Total For R2030									10,276,876,996,000.00	000,027,065,200	136,252,305,600
R2032 On 31/03/2032 Spot Bond			10.68500	89.07558	10.64500	89.26368			023,930,614,411,000.00	1,406,076,800,600	1,096,225,221,000
Total R2032 SPOT									23,930,614,411,000.00	406,076,800,600	096,225,221,000
Total For R2032									23,930,614,411,000.00	406,076,800,600	096,225,221,000
R2035 On 28/02/2035 Spot Bond			10.94500	86.10459	10.90500	86.32152			856,304,302,053,000.00	900,530,315,400	1,807,008,335,200
Total R2035 SPOT									16,304,302,053,000.00	900,530,315,400	307,008,335,200
Total For R2035									16,304,302,053,000.00	900,530,315,400	307,008,335,200
R2037 On 31/01/2037 Spot Bond			11.09500	82.26668	11.06000	82.45730			386,126,565,727,000.00	1,296,631,506,600	1,908,177,051,700
Total R2037 SPOT									16,126,565,727,000.00	296,631,506,600	308,177,051,700
Total For R2037									16,126,565,727,000.00	296,631,506,600	308,177,051,700
R2040 On 31/01/2040 Spot Bond			11.19000	84.13313	11.15000	84.37268			851,481,775,234,000.00	254,824,108,600	1,114,459,409,700
Total R2040 SPOT									11,481,775,234,000.00	254,824,108,600	114,459,409,700
Total For R2040									11,481,775,234,000.00	254,824,108,600	114,459,409,700
R2044 On 31/01/2044 Spot Bond			11.18000	81.12452	11.14000	81.37129			390,834,480,304,000.00	482,185,552,800	1,435,065,990,100
Total R2044 SPOT									10,834,480,304,000.00	482,185,552,800	435,065,990,100
Total For R2044									10,834,480,304,000.00	482,185,552,800	435,065,990,100
R2048 On 28/02/2048 Spot Bond			11.10500	80.16492	11.06500	80.42064			917,351,858,608,500.00	2,153,746,227,700	5,532,356,638,500
Total R2048 SPOT									17,351,858,608,500.00	153,746,227,700	532,356,638,500
Total For R2048									17,351,858,608,500.00	153,746,227,700	532,356,638,500
R209 On 31/03/2036 Spot Bond			10.94000	69.84115	10.90000	70.03303			367,298,692,076,000.00	307,796,955,400	723,249,631,500
Total R209 SPOT									17,298,692,076,000.00	307,796,955,400	723,249,631,500
Total For R209									17,298,692,076,000.00	307,796,955,400	723,249,631,500
R210 On 31/03/2028 Spot Bond			2.45000	230.85687	2.45000	230.79092			425,088,349,070,000.00	173,505,448,600	285,630,475,900
Total R210 SPOT									15,088,349,070,000.00	173,505,448,600	285,630,475,900
Total For R210									15,088,349,070,000.00	173,505,448,600	285,630,475,900
R213 On 28/02/2031 Spot Bond			10.55500	80.39214	10.51000	80.58551			968,080,631,952,500.00	1,607,586,985,500	1,121,191,453,500
Total R213 SPOT									18,080,631,952,500.00	607,586,985,500	121,191,453,500
Total For R213									18,080,631,952,500.00	607,586,985,500	121,191,453,500
R214 On 28/02/2041 Spot Bond			11.12000	64.08365	11.08000	64.28629			478,104,444,992,000.00	132,923,061,600	387,758,411,500
Total R214 SPOT									18,104,444,992,000.00	132,923,061,600	387,758,411,500
Total For R214									18,104,444,992,000.00	132,923,061,600	387,758,411,500
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.25403			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 RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.59262				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.26186				0.00	0	20,000,00
Total RDFB15 SPOT										0.00	0	20,000,00
Total For RDFB15										0.00	0	20,000,00
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.69857				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.61633				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.28021				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.25548				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.10296				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.63187				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.24002				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.80719				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.70972				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED14: On 17/09/2022 Spot Bond					0.00000	101.39335				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	96.50633				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	102.40756				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.45683				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.01205				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	102.32221				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.35414				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.31494				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.68270				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40: On 13/10/2022 Spot Bond					0.00000	100.84707				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41: On 30/11/2022 Spot Bond					0.00000	100.02631				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49: On 03/08/2023 Spot Bond					0.00000	100.92009				0.00	0	
Total RES49 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.39838				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.50634				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.31825				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.23977				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.31442				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.40280				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.61875				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	
RN2027 On 11/07/2027 Spot Bond					0.00000	101.61423				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			8.62500	103.17773	8.62500	103.15392				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.32500	97.53015	11.32500	97.50081				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.81000	95.73817	11.81000	95.70816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.65745				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.87000	96.70757	10.87000	96.67960				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	100.82222				0.00	0	1,200,000,00
Total SBN02 SPOT										0.00	0	1,200,000,00
Total For SBN02										0.00	0	1,200,000,00
SBN03 On 03/08/2026 Spot Bond					0.00000	100.95658				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.93000	106.41740	8.93000	106.39214			721,544,000,000.00		80,800,000	35,900,00
Total SBS20 SPOT									721,544,000,000.00		80,800,000	35,900,00
Total For SBS20									721,544,000,000.00		80,800,000	35,900,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.11131				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.20000	102.94230	8.20000	102.91983				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.96500	99.80234	8.96500	99.77855				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.27500	104.07155	9.27500	104.04577				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.32500	107.82818	8.32500	107.80429				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS38 On 29/01/2025 Spot Bond			8.61500	101.83877	8.61500	101.81543				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.21500	98.29873	10.21500	98.27212				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			7.04500	103.55096	7.04500	103.53124				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.76000	108.35432	8.76000	108.32908				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.40500	108.97565	9.40500	108.94844				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.17500	101.97728	7.17500	101.95788				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.81234				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.07000	8.07000	8.07000	103.04869				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.81082				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.65348				0.00	20,000,000	10,000,000
Total SBS53 SPOT										0.00	20,000,000	10,000,000
Total For SBS53										0.00	20,000,000	10,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	102.28840				0.00	0	1,650,000,000
Total SBS57 SPOT										0.00	0	1,650,000,000
Total For SBS57										0.00	0	1,650,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.39281				0.00	800,000,000	400,000,000
Total SBS58 SPOT										0.00	800,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For SBS58										0.00	800,000,000	400,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	101.00548				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.82439				0.00	0	130,000,000
Total SBS62 SPOT										0.00	0	130,000,000
Total For SBS62										0.00	0	130,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	101.26939				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.23479				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.70962				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.17676				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.27232				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.96102				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.48368				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.32929				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.94828				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.68328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.70781				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.73594				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.98000	328.62860	1.98000	328.53893				2,970,000,000,000.00	1,500,000,000	502,000,00
Total SBSI11 SPOT										2,970,000,000,000.00	1,500,000,000	502,000,00
Total For SBSI11										2,970,000,000,000.00	1,500,000,000	502,000,00
SBSI14 On 07/12/2033 Spot Bond			5.18500	5.18500	5.18500	226.77257				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.05855				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.74469				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.05709				0.00	0	250,000,00
Total SBT102 SPOT										0.00	0	250,000,00
Total For SBT102										0.00	0	250,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	104.83480				0.00	0	400,00
Total SBT103 SPOT										0.00	0	400,00
Total For SBT103										0.00	0	400,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.56291				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	102.00364				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT107 On 08/04/2027 Spot Bond					0.00000	101.34977				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	101.12821				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.29821				0.00	48,000,000	12,000,000
Total SBT201 SPOT										0.00	48,000,000	12,000,000
Total For SBT201										0.00	48,000,000	12,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.02097				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.34500	104.92349	8.34500	104.90006			13,185,100,000,000.00	1,580,000,000	1,990,000,000	
Total SBT203 SPOT									13,185,100,000,000.00	1,580,000,000	1,990,000,000	
Total For SBT203									13,185,100,000,000.00	1,580,000,000	1,990,000,000	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.75141				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.68606				0.00	0	1,300,000,000
Total SBT206 SPOT										0.00	0	1,300,000,000
Total For SBT206										0.00	0	1,300,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	106.94801				0.00	473,600,000	2,618,400,000
Total SBT207 SPOT										0.00	473,600,000	2,618,400,000
Total For SBT207										0.00	473,600,000	2,618,400,000
SBT208 On 28/11/2025 Spot Bond					0.00000	101.98642				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.17668				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.56524				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.67043				0.00	0	
Total SLI6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.68500	94.73262	9.68500	94.70827				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.58882				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.73900				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.33818				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.33385				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.34666				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.35545				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.35544				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.35110				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.34247				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.35525				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.36406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.36187				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.35969				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.37244				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.54000	106.43211	8.54000	106.40780				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.01962				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.64432				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.41076				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.17044				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.17334				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.17265				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.17591				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00 On 27/09/2023 Spot Bond					0.00000	102.03517				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.09996				0.00	200,000,000	100,000,000
Total SPG005 SPOT										0.00	200,000,000	100,000,000
Total For SPG005										0.00	200,000,000	100,000,000
SPG00 On 18/06/2024 Spot Bond					0.00000	101.76450				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.83969				0.00	300,000,000	1,300,000,000
Total SPG008 SPOT										0.00	300,000,000	1,300,000,000
Total For SPG008										0.00	300,000,000	1,300,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	101.38045				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.60664				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.80831				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.77721				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.18003				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.25102				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.48000	3.48000	3.48000	159.58455				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.71000	108.35035	8.71000	108.32512				0.00	0	
Total SSN017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.00000	83.11130	10.00000	83.08890				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.35218				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.85573				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.24500	105.37512	8.24500	105.35186				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.15000	114.80784	5.15000	114.76683				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.37434				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.65653				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.38880				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.61000	1.61000	1.61000	330.02309				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.74199				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.57551				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.88826				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			2.78000	2.78000	2.78000	162.20814				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	114.76683				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.16000	4.16000	4.16000	115.72897				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			3.63000	3.63000	3.63000	217.33082				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.03958				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.03898				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.42296				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.39350				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	103.26235				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	102.94923				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 19/06/2023 Spot Bond					0.00000	101.32086				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.87312				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.04036				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.54637				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.54334				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.06000	5.06000	5.06000	229.32049				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.35215				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.03137				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.60546				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.85500	86.39254	10.85500	86.36772				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.52979				0.00	0	
Total SSN102 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.78000	215.75474	3.78000	215.68539				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.24000	225.74359	5.24000	225.66224				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.40998				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	101.39325				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2022 Spot Bond					0.00000	101.22582				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	99.99988				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.84342				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.71658				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.90985				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.71957				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.58038				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.57455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 09/12/2022 Spot Bond					0.00000	101.61652				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN146 On 21/02/2024 Spot Bond					0.00000	100.16217				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN150 On 08/06/2023 Spot Bond					0.00000	101.34331				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN161 On 09/09/2022 Spot Bond					0.00000	101.31828				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN162 On 12/09/2022 Spot Bond					0.00000	101.32548				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN163 On 12/12/2022 Spot Bond					0.00000	101.28729				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN164 On 13/09/2022 Spot Bond					0.00000	101.29149				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN165 On 13/09/2022 Spot Bond					0.00000	101.27699				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN166 On 13/09/2022 Spot Bond					0.00000	101.29149				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN167 On 13/09/2022 Spot Bond					0.00000	101.28067				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN168 On 15/09/2022 Spot Bond					0.00000	101.26048				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN17(On 19/09/2022 Spot Bond					0.00000	101.17425				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17(On 26/09/2022 Spot Bond					0.00000	101.15973				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17(On 03/10/2022 Spot Bond					0.00000	101.06123				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.30524	115.79043	4.30524	115.75161				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.28500	49.58434	4.28500	117.46902				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total SSN177 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For SSN177									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
SST201(On 08/12/2026 Spot Bond					0.00000	100.17840				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202(On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			770,000,000,000,000.00	87,700,000,000	164,750,000,000	
Total SST202 SPOT									7,000,000,000,000.00	87,700,000,000	164,750,000,000	
Total For SST202									7,000,000,000,000.00	87,700,000,000	164,750,000,000	
STF001(On 01/03/2027 Spot Bond					0.00000	99.99521				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.22500	103.18188	9.22500	103.15645				0.00	0	
Total SZ25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SZ25										0.00	0	
T16A1C On 21/08/2024 Spot Bond					0.00000	100.17387				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.26776				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.30874				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.29678				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.17652				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.17411				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.17652				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.35500	99.77481	7.35500	99.75522				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.86500	99.79362	7.86500	99.77270				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.31546				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.40197				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.89330				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.18155				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.18099				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.47948				0.00	0	3,300,000,00
Total TFS157 SPOT										0.00	0	3,300,000,00
Total For TFS157										0.00	0	3,300,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.45714				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.38977				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.78827				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.10531				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.48878				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.63161				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.88001				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.79961				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.89419				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	99.77094				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.23138				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.28017				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.18008				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.86500	9.86500	9.86500	102.63535				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.16537				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.17580				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.18696				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.22923				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.23811				0.00	0	
Total TH15B3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.19836				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.26122				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.19254				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.43336				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.31150				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.24406				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.17675				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.63500	99.99114	8.63500	99.96817				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.17797				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.17724				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.90500	99.90384	5.90500	99.88804				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.18258				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.37044				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.19179				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.19009				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.20172				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.19857				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.24207				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.26255				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.25051				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.18736				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.18375				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.18255				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C On 21/02/2026 Spot Bond					0.00000	100.19602				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.19049				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.18977				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.24017				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.23131				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.22580				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.15977				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O On 21/05/2023 Spot Bond					0.00000	100.16344				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.90155				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.64500	99.91629	7.64500	99.89538				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.56500	101.74236	8.56500	101.71917				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.88943				0.00	0	
Total TL26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.08298				0.00	40,000,000	10,000,00
Total TL27 SPOT										0.00	40,000,000	10,000,00
Total For TL27										0.00	40,000,000	10,000,00
TL28 On 24/04/2025 Spot Bond			9.20500	103.44721	9.20500	103.42177				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.20149				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.28289				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.53091				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.85979				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.74500	105.69269	8.74500	105.66811			59,039,244,000.00		6,751,200	1,236,767,40
Total TN23 SPOT									59,039,244,000.00		6,751,200	1,236,767,40
Total For TN23									59,039,244,000.00		6,751,200	1,236,767,40
TN23/R On 06/11/2023 Spot Bond			100.00000	48.28551	100.00000	48.17922				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.58500	100.11341	9.58500	100.08794			5,843,441,574,000.00		609,644,400	1,745,556,30
Total TN25 SPOT									5,843,441,574,000.00		609,644,400	1,745,556,30
Total For TN25									5,843,441,574,000.00		609,644,400	1,745,556,30
TN25/R On 19/08/2025 Spot Bond			100.00000	17.95211	100.00000	17.91259				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.08500	94.16667	11.08500	94.13907			22,261,564,317,000.00		2,008,260,200	19,830,963,80
Total TN27 SPOT									22,261,564,317,000.00		2,008,260,200	19,830,963,80
Total For TN27									22,261,564,317,000.00		2,008,260,200	19,830,963,80
TN27/R On 14/11/2027 Spot Bond			100.00000	12.68338	100.00000	12.65547				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.12000	96.80263	11.12000	96.77417			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.79000	97.51766	11.79000	97.48715			0.00	0	900,000,00
Total TN30 SPOT									0.00	0	900,000,00
Total For TN30									0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.84353	8.00000	118.81807			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.11200	96.10054	12.11200	96.06983			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.45000	92.11086	12.45000	92.08047		7,534,478,550,000.00		605,179,000	678,724,40
Total TN40 SPOT								7,534,478,550,000.00		605,179,000	678,724,40
Total For TN40								7,534,478,550,000.00		605,179,000	678,724,40
TN40/R On 09/10/2040 Spot Bond			10.75000	104.23561	10.75000	104.20580			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.53594			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.54005			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.51000	101.82366	5.51000	101.78662			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.44789			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.22220			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.24366				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.27313				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.75500	101.81597	7.75500	101.01000				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	101.09836				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.17928				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			7.95500	102.85614	7.95500	102.83409				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.32796				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.39490				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.24879				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.85149				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.24500	104.99117	8.24500	104.96800				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.85149				0.00	0	
Total TRA4A7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.76500	103.09042	8.76500	103.06626				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.37163				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.46827				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.38311				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.32420				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.70697				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.70697				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	99.77637				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26 On 07/02/2023 Spot Bond					0.00000	97.39773				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26 On 13/02/2023 Spot Bond					0.00000	97.23984				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26 On 10/03/2023 Spot Bond					0.00000	96.68599				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.12847				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.79951				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.38102				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	101.31964				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	101.24320				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.77785				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.62261				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.62930				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 26/09/2022 Spot Bond					0.00000	100.21559				0.00	0	
Total TWC418 SPOT										0.00	0	
Total For TWC418										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.22684				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 28/09/2022 Spot Bond					0.00000	100.13302				0.00	0	
Total TWC420 SPOT										0.00	0	
Total For TWC420										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.05500	100.48853	11.05500	100.45914				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.32316				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.28942				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.32963				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.35759				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.36405				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.37437				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.41992				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.42850				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.05617				0.00	0	2,720,000,00
Total VKE11 SPOT										0.00	0	2,720,000,00
Total For VKE11										0.00	0	2,720,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	100.52072				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.32659				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.34812				0.00	200,000,000	100,000,00
Total VKE16 SPOT										0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VKE16										0.00	200,000,000	100,000,00
VKE17 On 27/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.26529				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	23,200,000,00
Total VKE19 SPOT										0.00	0	23,200,000,00
Total For VKE19										0.00	0	23,200,000,00
VKE20 On 27/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	53,500,000,00
Total VKE20 SPOT										0.00	0	53,500,000,00
Total For VKE20										0.00	0	53,500,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	101.31431				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.51e+017	566,724,231,200	444,114,426,80
Total for SPOT :										1.51e+017	566,724,231,200	444,114,426,80
Total Futures										1.51e+017	566,724,241,474	444,115,761,90
Total Options										1 034 214.00	1,440	162,00
Grand Total:										1.51e+017	566,724,242,914	444,115,923,90