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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/09/2022

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			12.21286	73.16807	12.20994	73.18188			0.00	0	
ES33	On	02/02/2023	Bond Future			12.40287	74.49654	12.39964	74.51145			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.58051	72.13571	12.57705	72.15132			0.00	0	
ES33	On	03/08/2023	Bond Future			12.75282	73.57929	12.74915	73.59548			0.00	0	
ES33	On	02/11/2023	Bond Future			12.95318	71.19027	12.94936	71.20672			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.51119	71.27894	12.49791	71.35168			0.00	0	
ES42	On	02/02/2023	Bond Future			12.67740	72.57524	12.66341	72.65021			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.83990	69.70812	12.82525	69.78493			0.00	0	
ES42	On	03/08/2023	Bond Future			12.99298	71.10492	12.97768	71.18358			0.00	0	
ES42	On	02/11/2023	Bond Future			13.16990	68.19885	13.15396	68.27894			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			167.67819	167.67819	167.65844	167.65844			32,529,568.86	194	7,11

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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 Interest
I2025	On	02/02/2023	Bond Future			169.00617	169.00617	168.98814	168.98814			0.00	0	1,92
I2025	On	04/05/2023	Bond Future			172.25338	172.25338	172.23597	172.23597			0.00	0	
I2025	On	03/08/2023	Bond Future			173.91321	173.91321	173.89628	173.89628			0.00	0	
I2025	On	02/11/2023	Bond Future			177.23064	177.23064	177.21325	177.21325			0.00	0	
Total I2025 Future												32,529,568.86	194	9,10
Total For I2025												32,529,568.86	194	9,10
I2029	On	03/11/2022	Bond Future			122.38597	122.38597	122.35270	122.35270			0.00	0	1,57
I2029	On	02/02/2023	Bond Future			124.60833	124.60833	124.57591	124.57591			0.00	0	7,2
I2029	On	04/05/2023	Bond Future			125.69061	125.69061	125.65839	125.65839			0.00	0	
I2029	On	03/08/2023	Bond Future			128.20244	128.20244	128.17008	128.17008			0.00	0	
I2029	On	02/11/2023	Bond Future			129.28648	129.28648	129.25352	129.25352			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			114.50103	114.50103	114.62558	114.62558			0.00	0	1,28
I2033	On	02/02/2023	Bond Future			116.57994	116.57994	116.70817	116.70817			0.00	0	6,14
I2033	On	04/05/2023	Bond Future			117.42171	117.42171	117.55313	117.55313			0.00	0	
I2033	On	03/08/2023	Bond Future			119.76820	119.76820	119.90264	119.90264			0.00	0	
I2033	On	02/11/2023	Bond Future			120.60165	120.60165	120.73864	120.73864			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			130.40904	130.40904	130.53253	130.53253			0.00	0	5,47
I2038	On	02/02/2023	Bond Future			130.84574	130.84574	130.97311	130.97311			0.00	0	
I2038	On	04/05/2023	Bond Future			133.36026	133.36026	133.49089	133.49089			0.00	0	
I2038	On	03/08/2023	Bond Future			134.02062	134.02062	134.15448	134.15448			0.00	0	
I2038	On	02/11/2023	Bond Future			136.57676	136.57676	136.71302	136.71302			0.00	0	
Total I2038 Future												0.00	0	5,47
Total For I2038												0.00	0	5,47
I2046	On	03/11/2022	Bond Future			116.49025	116.49025	116.64802	116.64802			0.00	0	16,47
I2046	On	02/02/2023	Bond Future			118.60568	118.60568	118.76778	118.76778			0.00	0	
I2046	On	04/05/2023	Bond Future			118.82375	118.82375	118.98975	118.98975			0.00	0	
I2046	On	03/08/2023	Bond Future			121.19901	121.19901	121.36876	121.36876			0.00	0	
I2046	On	02/11/2023	Bond Future			121.37136	121.37136	121.54441	121.54441			0.00	0	
Total I2046 Future												0.00	0	16,41
Total For I2046												0.00	0	16,41
I2050	On	03/11/2022	Bond Future			119.08175	119.08175	119.19820	119.19820			0.00	0	11,92
I2050	On	02/02/2023	Bond Future			119.09744	119.09744	119.21765	119.21765			0.00	0	
I2050	On	04/05/2023	Bond Future			121.38599	121.38599	121.50930	121.50930			0.00	0	
I2050	On	03/08/2023	Bond Future			121.58601	121.58601	121.71231	121.71231			0.00	0	

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			123.90500	123.90500	124.03363	124.03363			0.00	0	
Total I2050 Future												0.00	0	11,95
Total For I2050												0.00	0	11,95
R186	On	03/11/2022	Bond Future			8.98162	109.12716	9.04127	108.91928		5.01	9,057,554.28	83	63,8
R186	On	02/02/2023	Bond Future			9.11774	105.78413	9.18175	105.57384		5.22	0.00	0	
R186	On	04/05/2023	Bond Future			9.23865	107.79397	9.30786	107.58032		5.00	0.00	0	
R186	On	03/08/2023	Bond Future			9.34657	104.62286	9.42180	104.40542		4.92	0.00	0	
R186	On	02/11/2023	Bond Future			9.50642	106.59476	9.58884	106.37316		4.60	0.00	0	
Total R186 Future												9,057,554.28	83	63,8
R186	On	03/11/2022	Bond Future	8.55	Call			194.56000	0.19456	231,670	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,922.08000	1.92208	1,751,310	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			599.22000	0.59922	682,430	4.69	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,057.37000	1.05737	932,700	4.69	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Call			49.56000	0.04956	61,760	4.27	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			2,921.48000	2.92148	2,725,800	4.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			180.58000	0.18058	215,610	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,979.18000	1.97918	1,806,330	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			187.48000	0.18748	223,530	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,950.53000	1.95053	1,778,700	4.43	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,244.18000	3.24418	3,076,590	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			408.68000	0.40868	451,950	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,216.94000	3.21694	3,049,920	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			395.20000	0.39520	437,330	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,271.33000	3.27133	3,103,170	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			401.99000	0.40199	444,690	5.09	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,026.71000	1.02671	1,104,110	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,513.15000	2.51315	2,376,900	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,038.17000	1.03817	1,116,180	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,493.24000	2.49324	2,357,600	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,014.99000	1.01499	1,091,790	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,532.82000	2.53282	2,395,970	4.76	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,482.58000	2.48258	2,608,010	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,569.16000	1.56916	1,477,150	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,501.01000	2.50101	2,626,900	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,559.05000	1.55905	1,467,500	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,464.60000	2.46460	2,589,550	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,579.73000	1.57973	1,487,240	5.05	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,747.09000	1.74709	1,849,700	4.41	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,309.76000	2.30976	2,190,770	4.41	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	02/11/2023	Bond Future	9.39	Call			1,761.45000	1.76145	1,864,540	4.42	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,297.09000	2.29709	2,178,580	4.42	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,775.87000	1.77587	1,879,430	4.42	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,284.49000	2.28449	2,166,450	4.42	0.00	0	
Total R186 Option												0.00	0	8,62
Total For R186												9,057,554.28	83	72,45
R197	On	03/11/2022	Bond Future			339.16205	339.16205	339.03539	339.03539			0.00	0	85
R197	On	02/02/2023	Bond Future			336.39672	336.39672	336.27195	336.27195			0.00	0	
R197	On	04/05/2023	Bond Future			342.86168	342.86168	342.73649	342.73649			0.00	0	
R197	On	03/08/2023	Bond Future			340.47322	340.47322	340.34758	340.34758			0.00	0	
R197	On	02/11/2023	Bond Future			346.96647	346.96647	346.83815	346.83815			0.00	0	
Total R197 Future												0.00	0	85
Total For R197												0.00	0	85
R202	On	03/11/2022	Bond Future			250.96263	250.96263	252.25503	252.25503			0.00	0	6,14
R202	On	02/02/2023	Bond Future			250.77958	250.77958	252.09855	252.09855			0.00	0	46
R202	On	04/05/2023	Bond Future			255.59828	255.59828	256.94410	256.94410			0.00	0	
R202	On	03/08/2023	Bond Future			255.79754	255.79754	257.17162	257.17162			0.00	0	
R202	On	02/11/2023	Bond Future			260.67665	260.67665	262.07652	262.07652			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			7.17569	101.63710	7.17969	101.63588		0.41	0.00	0	23,87
Total R2023 Future												0.00	0	23,87
R2023	On	03/11/2022	Bond Future	6.25	Call			0.04000	0.00004	0,040	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			284.52000	0.28452	283,300	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.05000	0.00005	0,050	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			281.47000	0.28147	280,250	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.07000	0.00007	0,060	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			278.42000	0.27842	277,190	0.24	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	23,87
R2030	On	03/11/2022	Bond Future			10.47085	89.83559	10.51922	89.61417		8.74	0.00	0	66,88
R2030	On	02/02/2023	Bond Future			10.62482	87.43943	10.67541	87.21509		9.14	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.77357	89.10152	10.82664	88.87347		8.84	0.00	0	
R2030	On	03/08/2023	Bond Future			10.92026	86.85688	10.97611	86.62466		8.84	0.00	0	
R2030	On	02/11/2023	Bond Future			11.08756	88.49379	11.14643	88.25712		8.38	0.00	0	
Total R2030 Future												0.00	0	72,05
R2030	On	03/11/2022	Bond Future	11.57	Call			4,799.39000	4.79939	4,996,470	10.32	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			160.63000	0.16063	136,290	10.32	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			2,347.68000	2.34768	2,173,340	7.50	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			370.28000	0.37028	418,570	7.52	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,313.13000	2.31313	2,140,000	7.52	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			510.98000	0.51098	572,040	7.68	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			1,985.45000	1.98545	1,825,090	7.68	0.00	0	
R2030	On	03/11/2022	Bond Future	9.70	Call			69.94000	0.06994	82,610	6.98	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			3,917.89000	3.91789	3,709,140	6.98	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			345.55000	0.34555	391,410	7.48	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,382.45000	2.38245	2,206,890	7.48	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			357.82000	0.35782	404,900	7.50	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Put			969.95000	0.96995	902,560	9.73	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			797.95000	0.79795	855,620	8.75	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			3,900.65000	3.90065	3,733,980	8.75	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			810.24000	0.81024	868,600	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			3,832.87000	3.83287	3,667,570	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			588.33000	0.58833	633,830	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			4,575.80000	4.57580	4,396,960	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			618.45000	0.61845	665,780	8.72	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.16	Put			1,197.30000	1.19730	1,118,140	9.53	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			3,892.55000	3.89255	4,049,500	9.73	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	9.94	Put			4,072.76000	4.07276	3,902,750	8.74	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			230.88000	0.23088	250,940	9.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			7,085.22000	7.08522	6,880,940	9.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			473.46000	0.47346	511,410	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			3,866.68000	3.86668	3,700,700	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			822.67000	0.82267	881,710	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			4,612.93000	4.61293	4,433,490	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			119.78000	0.11978	130,750	9.29	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			8,898.67000	8.89867	8,685,300	9.29	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			177.26000	0.17726	193,030	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			4,465.49000	4.46549	4,288,480	8.72	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			738.28000	0.73828	792,610	8.74	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			3,309.54000	3.30954	3,454,720	9.53	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			7,815.23000	7.81523	7,606,660	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			189.43000	0.18943	206,190	9.12	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			7,630.72000	7.63072	7,423,140	9.12	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			5,119.89000	5.11989	4,933,500	8.76	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			578.59000	0.57859	623,490	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			4,539.65000	4.53965	4,707,540	9.94	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			774.65000	0.77465	718,200	9.94	0.00	0	

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			3,191.46000	3.19146	3,333,990	9.49	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,251.09000	1.25109	1,169,280	9.49	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Call			7,451.79000	7.45179	7,641,060	10.26	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			634.30000	0.63430	595,520	10.26	0.00	0	4;
R2030	On	04/05/2023	Bond Future	10.54	Call			1,894.12000	1.89412	1,989,660	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,134.92000	3.13492	3,002,410	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,115.05000	2.11505	2,217,590	8.60	0.00	0	3;
R2030	On	04/05/2023	Bond Future	11.34	Call			3,814.46000	3.81446	3,957,890	9.13	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			1,647.04000	1.64704	1,562,420	9.13	0.00	0	1;
R2030	On	04/05/2023	Bond Future	10.42	Call			1,675.21000	1.67521	1,763,180	8.49	0.00	0	4;
R2030	On	04/05/2023	Bond Future	10.42	Put			3,442.12000	3.44212	3,302,040	8.49	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,855.40000	1.85540	1,949,660	8.52	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			925.51000	0.92551	872,130	9.80	0.00	0	1,0;
R2030	On	04/05/2023	Bond Future	10.53	Call			1,874.70000	1.87470	1,969,610	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			3,159.19000	3.15919	3,026,050	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			730.22000	0.73022	776,960	8.50	0.00	0	4;
R2030	On	04/05/2023	Bond Future	9.67	Put			5,876.68000	5.87668	5,695,370	8.50	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			825.29000	0.82529	877,030	8.45	0.00	0	3;
R2030	On	04/05/2023	Bond Future	10.65	Put			2,877.05000	2.87705	2,751,540	8.60	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,045.58000	1.04558	1,108,330	8.36	0.00	0	1,0;
R2030	On	04/05/2023	Bond Future	10.00	Put			4,685.38000	4.68538	4,520,080	8.36	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			340.20000	0.34020	364,410	8.76	0.00	0	3;
R2030	On	04/05/2023	Bond Future	9.03	Put			8,499.65000	8.49965	8,295,810	8.76	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			659.36000	0.65936	702,260	8.53	0.00	0	1;
R2030	On	04/05/2023	Bond Future	10.52	Put			3,183.61000	3.18361	3,049,820	8.52	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			598.95000	0.59895	562,040	10.32	0.00	0	3;
R2030	On	04/05/2023	Bond Future	11.62	Call			4,629.58000	4.62958	4,786,880	9.40	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,308.89000	1.30889	1,238,140	9.40	0.00	0	3;
R2030	On	04/05/2023	Bond Future	12.04	Call			5,938.92000	5.93892	6,113,590	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put			6,222.20000	6.22220	6,037,050	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put			5,466.05000	5.46605	5,289,740	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			7,686.50000	7.68650	7,877,640	10.32	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			2,254.23000	2.25423	2,158,450	9.14	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			1,766.83000	1.76683	1,852,590	8.46	0.00	0	1,0;
R2030	On	03/08/2023	Bond Future	10.65	Call			2,214.59000	2.21459	2,314,030	8.60	0.00	0	3;
R2030	On	03/08/2023	Bond Future	10.65	Put			3,581.70000	3.58170	3,448,920	8.60	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			2,284.48000	2.28448	2,187,730	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			3,803.86000	3.80386	3,939,820	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			2,269.31000	2.26931	2,173,050	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			3,829.35000	3.82935	3,965,790	9.14	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	12.59	Call			7,389.16000	7.38916	7,571,710	10.27	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			1,005.87000	1.00587	956,200	10.27	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call			8,331.35000	8.33135	8,521,580	10.55	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			828.18000	0.82818	786,190	10.55	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call			3,778.44000	3.77844	3,913,910	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put			4,200.46000	4.20046	4,054,000	8.46	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			3,789.34000	3.78934	3,656,800	8.10	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,427.99000	2.42799	2,531,120	8.08	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			3,832.52000	3.83252	3,698,980	8.08	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,447.11000	2.44711	2,550,730	8.09	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			3,810.70000	3.81070	3,677,650	8.09	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,466.67000	2.46667	2,570,800	8.10	0.00	0	
Total R2030 Option												0.00	0	21,4
Total For R2030												0.00	0	93,54
R2032	On	03/11/2022	Bond Future			10.92839	85.37838	10.97662	85.12951		10.57	0.00	0	168,7
R2032	On	02/02/2023	Bond Future			11.08052	86.90854	11.13067	86.65627		10.86	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.22323	84.39978	11.27551	84.14330		11.15	0.00	0	
R2032	On	03/08/2023	Bond Future			11.35853	86.07018	11.41309	85.80897		10.75	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.52017	83.53505	11.57729	83.26883		10.71	0.00	0	
Total R2032 Future												0.00	0	171,37
R2032	On	03/11/2022	Bond Future	9.31	Call			1.47000	0.00147	1,790	8.83	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put			9,197.96000	9.19796	8,949,410	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			115.44000	0.11544	97,190	13.06	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			671.81000	0.67181	743,550	9.88	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			613.15000	0.61315	541,080	11.48	0.00	0	7,5
R2032	On	03/11/2022	Bond Future	10.21	Call			140.07000	0.14007	161,340	9.06	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put			8,319.64000	8.31964	8,071,500	8.80	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			3,393.76000	3.39376	3,580,290	11.68	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			508.65000	0.50865	446,310	11.68	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			6,577.85000	6.57785	6,808,470	13.06	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,685.00000	2.68500	2,494,270	9.68	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call			35.35000	0.03535	41,840	8.71	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			2,323.61000	2.32361	2,146,480	9.88	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			690.46000	0.69046	763,600	9.90	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			2,289.44000	2.28944	2,113,710	9.90	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call			3,004.70000	3.00470	3,181,500	11.48	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			111.99000	0.11199	129,660	8.97	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			4,460.96000	4.46096	4,229,760	8.97	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put			4,214.32000	4.21432	3,986,720	9.06	0.00	0	

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			402.37000	0.40237	451,610	9.54	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,958.84000	2.95884	2,759,210	9.54	0.00	0	4%
R2032	On	03/11/2022	Bond Future	10.56	Call			502.56000	0.50256	560,700	9.68	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			1.98000	0.00198	2,390	8.82	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			8,903.80000	8.90380	8,655,340	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			3.50000	0.00350	4,230	8.80	0.00	0	5%
R2032	On	03/11/2022	Bond Future	9.92	Put			5,718.79000	5.71879	5,476,410	8.71	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			88.40000	0.08840	102,890	8.88	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			4,713.21000	4.71321	4,478,830	8.88	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.40	Call			865.23000	0.86523	927,360	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,642.38000	4.64238	4,452,240	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,014.95000	1.01495	1,084,890	10.17	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,262.02000	4.26202	4,079,690	10.17	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.67	Call			1,306.34000	1.30634	1,390,260	10.29	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.22	Call			639.03000	0.63903	688,240	10.01	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			5,381.09000	5.38109	5,178,030	10.01	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			837.11000	0.83711	897,720	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,720.78000	4.72078	4,529,120	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			851.09000	0.85109	912,460	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			426.86000	0.42686	393,080	12.73	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.47	Call			167.42000	0.16742	182,980	10.16	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			9,083.87000	9.08387	8,847,160	10.16	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			388.51000	0.38851	420,950	10.07	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			6,770.10000	6.77010	6,550,270	10.07	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			580.86000	0.58086	626,350	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,661.98000	3.66198	3,493,630	10.29	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,139.79000	1.13979	1,064,290	11.59	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			8,056.50000	8.05650	8,274,990	12.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,647.67000	5.64767	5,440,890	10.02	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			120.60000	0.12060	132,210	10.20	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Put			9,960.80000	9.96080	9,720,140	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,681.48000	4.68148	4,490,580	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,080.67000	4.08067	4,247,690	11.40	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,334.24000	1.33424	1,248,990	11.40	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			4,602.28000	4.60228	4,779,050	11.59	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			545.58000	0.54558	512,640	13.35	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Call			1,544.72000	1.54472	1,628,220	10.47	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Put			4,837.51000	4.83751	4,664,530	10.47	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,018.67000	2.01867	2,119,130	10.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			4,035.73000	4.03573	3,879,710	10.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.88	Call		2,039.27000	2.03927	2,140,410	10.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,059.72000	2.05972	2,161,550	10.63	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,975.80000	3.97580	3,821,150	10.63	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,221.67000	3.22167	3,356,260	11.03	0.00	0	46
R2032	On	04/05/2023	Bond Future	11.37	Put		2,760.75000	2.76075	2,638,860	11.03	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		10,262.71000	10.26271	10,486,250	13.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		4,005.82000	4.00582	3,850,480	10.62	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,783.51000	2.78351	2,673,540	10.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,448.19000	4.44819	4,599,940	11.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,765.91000	2.76591	2,656,450	11.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		4,828.33000	4.82833	4,986,750	11.12	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,544.51000	2.54451	2,441,720	11.12	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		4,390.44000	4.39044	4,541,150	10.98	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,801.23000	2.80123	2,690,730	10.98	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,419.27000	4.41927	4,570,510	10.99	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		2,930.31000	2.93031	3,047,280	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,614.25000	4.61425	4,465,000	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		2,951.54000	2.95154	3,069,060	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,587.74000	4.58774	4,439,040	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		2,972.86000	2.97286	3,090,910	10.32	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,561.35000	4.56135	4,413,180	10.32	0.00	0	
Total R2032 Option											0.00	0	24,46
Total For R2032											0.00	0	195,84
R2035	On	03/11/2022	Bond Future			11.25426	86.01498	11.25613	86.00408	11.94	0.00	0	61,48
R2035	On	02/02/2023	Bond Future			11.40403	87.55572	11.40580	87.54564	12.35	0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.53756	84.71740	11.53932	84.70758	12.80	0.00	0	
R2035	On	03/08/2023	Bond Future			11.66599	86.39353	11.66776	86.38385	12.48	0.00	0	
R2035	On	02/11/2023	Bond Future			11.81940	83.52164	11.82125	83.51174	12.61	0.00	0	
Total R2035 Future											0.00	0	167,81
R2035	On	03/11/2022	Bond Future	9.82	Call		11.85000	0.01185	11,130	10.69	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		9,008.04000	9.00804	8,996,420	10.69	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		1,965.07000	1.96507	1,945,080	11.77	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		1,311.65000	1.31165	1,302,570	11.78	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		1,933.42000	1.93342	1,913,440	11.78	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call		7,834.51000	7.83451	7,841,030	14.23	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		2,486.95000	2.48695	2,467,060	11.54	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		1,054.02000	1.05402	1,044,910	11.63	0.00	0	93
R2035	On	03/11/2022	Bond Future	11.05	Put		2,267.65000	2.26765	2,247,640	11.63	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		1,257.55000	1.25755	1,248,440	11.75	0.00	0	

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	10.57	Put			4,410.67000	4.41067	4,393,860	11.01	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			1,284.37000	1.28437	1,275,280	11.77	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			97.62000	0.09762	94,370	10.71	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			5,942.46000	5.94246	5,928,310	10.71	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			273.02000	0.27302	267,110	11.01	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			1,997.23000	1.99723	1,977,220	11.75	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			88.97000	0.08897	84,590	14.23	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			915.39000	0.91539	906,400	11.54	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			1,367.89000	1.36789	1,363,290	11.60	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,441.19000	4.44119	4,426,510	11.60	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,743.76000	1.74376	1,739,180	11.77	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			3,806.14000	3.80614	3,791,480	11.77	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,768.10000	1.76810	1,763,530	11.79	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			964.89000	0.96489	960,540	11.38	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,371.63000	5.37163	5,357,200	11.38	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			1,327.59000	1.32759	1,323,000	11.58	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,520.93000	4.52093	4,506,260	11.58	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,347.75000	1.34775	1,343,160	11.59	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			421.16000	0.42116	415,130	14.79	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			516.18000	0.51618	512,630	11.23	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			7,167.95000	7.16795	7,154,320	11.23	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			870.25000	0.87025	866,020	11.33	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			5,645.67000	5.64567	5,631,360	11.33	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			932.68000	0.93268	928,370	11.37	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			3,771.53000	3.77153	3,756,880	11.79	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call			197.63000	0.19763	195,430	11.22	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			10,036.04000	10.03604	10,023,760	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			215.24000	0.21524	212,940	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			9,787.69000	9.78769	9,775,310	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			234.05000	0.23405	231,630	11.22	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.87	Put			4,481.04000	4.48104	4,466,370	11.59	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,597.62000	1.59762	1,585,570	12.98	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,715.85000	4.71585	4,714,070	13.04	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,533.92000	1.53392	1,522,060	13.04	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			9,904.97000	9.90497	9,909,020	14.79	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			9,541.58000	9.54158	9,529,080	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			5,462.07000	5.46207	5,447,680	11.37	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			4,563.56000	4.56356	4,561,590	12.98	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			972.54000	0.97254	965,530	14.65	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			2,424.24000	2.42424	2,421,540	12.18	0.00	0	48

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	04/05/2023	Bond Future	11.17	Put		4,522.24000	4.52224	4,509,720	12.18	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		2,497.44000	2.49744	2,494,780	12.20	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		4,422.24000	4.42224	4,409,760	12.20	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		2,522.20000	2.52220	2,519,550	12.21	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		4,389.38000	4.38938	4,376,910	12.21	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		497.40000	0.49740	495,090	11.89	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		10,734.34000	10.73434	10,722,210	11.89	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		1,048.57000	1.04857	1,045,650	11.86	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put		7,643.10000	7.64310	7,630,360	11.86	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		1,293.36000	1.29336	1,290,380	11.86	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.22	Call		2,547.09000	2.54709	2,544,450	12.22	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,356.70000	4.35670	4,344,240	12.22	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		6,613.81000	6.61381	6,614,350	13.71	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		1,693.59000	1.69359	1,684,310	13.71	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		9,453.89000	9.45389	9,456,700	14.65	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		6,778.88000	6.77888	6,766,080	11.86	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,295.90000	3.29590	3,285,790	12.74	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,020.39000	5.02039	5,019,920	12.72	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,337.72000	3.33772	3,327,570	12.72	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,052.34000	5.05234	5,051,890	12.73	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,316.59000	3.31659	3,306,460	12.73	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,084.68000	5.08468	5,084,250	12.74	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,416.85000	3.41685	3,416,170	12.15	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,547.19000	5.54719	5,536,610	12.15	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,369.34000	3.36934	3,368,630	12.14	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,610.66000	5.61066	5,600,050	12.14	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,393.05000	3.39305	3,392,360	12.15	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,578.86000	5.57886	5,568,270	12.15	0.00	0	
Total R2035 Option											0.00	0	13,14
Total For R2035											0.00	0	180,96
R2037	On	03/11/2022	Bond Future			11.38725	82.17016	11.38900	82.15982	12.74	0.00	0	66,08
R2037	On	02/02/2023	Bond Future			11.52600	79.38635	11.52765	79.37681	13.92	0.00	0	73,47
R2037	On	04/05/2023	Bond Future			11.65866	80.89589	11.66029	80.88663	13.73	0.00	0	
R2037	On	03/08/2023	Bond Future			11.78896	78.23891	11.79060	78.22977	14.13	0.00	0	
R2037	On	02/11/2023	Bond Future			11.92959	79.71317	11.93130	79.70384	13.56	0.00	0	
Total R2037 Future											0.00	0	139,56
R2037	On	03/11/2022	Bond Future	11.32	Call		1,418.46000	1.41846	1,409,170	12.44	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,827.56000	1.82756	1,807,930	12.44	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		1,361.15000	1.36115	1,351,810	12.40	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	03/11/2022	Bond Future	11.30	Put		1,889.40000	1.88940	1,869,720	12.40	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,389.65000	1.38965	1,380,330	12.42	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		1,858.29000	1.85829	1,838,630	12.42	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,317.89000	4.31789	4,303,470	12.98	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1,755.34000	1.75534	1,743,060	14.27	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.03	Call		1,438.68000	1.43868	1,433,810	12.96	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,397.27000	4.39727	4,382,860	12.96	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,460.00000	1.46000	1,455,120	12.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,357.55000	4.35755	4,343,130	12.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,481.31000	1.48131	1,476,430	12.98	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		1,591.26000	1.59126	1,586,360	13.03	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.10	Put		4,123.97000	4.12397	4,109,530	13.03	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,255.00000	4.25500	4,252,260	14.27	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,560.77000	4.56077	4,548,390	13.21	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		1,914.56000	1.91456	1,911,240	12.94	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.30	Call		2,542.13000	2.54213	2,538,990	13.19	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Put		5,615.80000	5.61580	5,603,220	12.94	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,627.27000	4.62727	4,614,870	13.19	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,567.75000	2.56775	2,564,620	13.20	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,593.93000	4.59393	4,581,540	13.20	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,593.49000	2.59349	2,590,370	13.21	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		3,926.51000	3.92651	3,924,160	13.77	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Put		3,251.22000	3.25122	3,239,610	13.77	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		11,318.99000	11.31899	11,322,210	16.46	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		759.11000	0.75911	753,070	16.46	0.00	0	4:
R2037	On	03/08/2023	Bond Future	12.14	Put		3,300.30000	3.30030	3,290,400	14.29	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,145.21000	5.14521	5,144,410	14.27	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,342.46000	3.34246	3,332,520	14.27	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,177.84000	5.17784	5,177,050	14.28	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,321.32000	3.32132	3,311,390	14.28	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,210.53000	5.21053	5,209,770	14.29	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,586.44000	3.58644	3,585,390	13.15	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,653.08000	5.65308	5,642,700	13.15	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,611.92000	3.61192	3,610,890	13.16	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,621.85000	5.62185	5,611,490	13.16	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,560.70000	3.56070	3,559,640	13.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,684.11000	5.68411	5,673,720	13.14	0.00	0	
Total R2037 Option											0.00	0	2,47
Total For R2037											0.00	0	142,04

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		11.47414	84.00613	11.46559	84.06048		13.45	2,100,153.25	25	52,37
R2040	On	02/02/2023	Bond Future		11.60866	81.00492	11.59963	81.06118		14.73	0.00	0	64,54
R2040	On	04/05/2023	Bond Future		11.73695	82.54533	11.72749	82.60319		14.53	0.00	0	
R2040	On	03/08/2023	Bond Future		11.86282	79.67067	11.85294	79.72999		14.99	0.00	0	
R2040	On	02/11/2023	Bond Future		11.99792	81.17189	11.98768	81.23222		14.39	0.00	0	
Total R2040 Future											2,100,153.25	25	116,91
R2040	On	03/11/2022	Bond Future	10.10	Call		18.11000	0.01811	16,280	12.02	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put		9,479.19000	9.47919	9,531,710	12.02	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call		154.41000	0.15441	144,460	12.12	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	11.50	Put		1,672.87000	1.67287	1,682,880	13.45	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call		3,955.02000	3.95502	3,900,470	14.37	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put		664.92000	0.66492	664,720	14.37	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,013.55000	2.01355	2,027,270	13.26	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,561.81000	1.56181	1,520,810	13.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		1,980.59000	1.98059	1,993,940	13.27	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		226.14000	0.22614	213,050	12.24	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	10.70	Put		5,331.63000	5.33163	5,372,890	12.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		1,891.23000	1.89123	1,846,890	13.45	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put		4,731.84000	4.73184	4,769,540	12.37	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		1,006.17000	1.00617	972,960	12.93	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.20	Put		2,722.93000	2.72293	2,744,070	12.93	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		6,523.78000	6.52378	6,467,020	15.32	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		229.98000	0.22998	227,570	15.32	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.39	Call		1,530.63000	1.53063	1,490,000	13.26	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Put		5,963.28000	5.96328	6,007,680	12.12	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call		1,265.84000	1.26584	1,228,590	13.10	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	11.30	Put		2,329.62000	2.32962	2,346,720	13.10	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,593.19000	1.59319	1,551,850	13.29	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		1,947.90000	1.94790	1,960,910	13.29	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		321.02000	0.32102	304,370	12.37	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		1,869.47000	1.86947	1,878,810	15.27	0.00	0	67
R2040	On	02/02/2023	Bond Future	10.96	Call		1,266.70000	1.26670	1,241,830	13.63	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.11	Put		4,735.78000	4.73578	4,763,630	13.80	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		317.08000	0.31708	307,420	13.38	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,692.81000	4.69281	4,720,420	13.81	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		1,782.41000	1.78241	1,752,140	13.89	0.00	0	67
R2040	On	02/02/2023	Bond Future	11.19	Put		4,400.43000	4.40043	4,426,420	13.89	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		4,719.95000	4.71995	4,673,030	15.27	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		1,207.11000	1.20711	1,182,960	13.60	0.00	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		5,556.05000	5.55605	5,588,160	13.60	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put		5,413.09000	5.41309	5,444,480	13.63	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,567.88000	1.56788	1,539,710	13.79	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,778.84000	4.77884	4,806,930	13.79	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		1,591.03000	1.59103	1,562,620	13.80	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		5,541.61000	5.54161	5,492,270	15.61	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,527.01000	1.52701	1,533,930	15.61	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.12	Call		1,614.18000	1.61418	1,585,530	13.81	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		9,981.69000	9.98169	10,028,290	13.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		336.74000	0.33674	326,640	13.38	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put		9,779.08000	9.77908	9,825,240	13.38	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		5,415.92000	5.41592	5,366,910	15.56	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		1,574.17000	1.57417	1,581,420	15.56	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		3,093.69000	3.09369	3,059,350	14.18	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		4,631.06000	4.63106	4,654,580	14.18	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,345.31000	1.34531	1,324,180	13.45	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.41	Call		2,892.15000	2.89215	2,858,990	14.09	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,872.71000	4.87271	4,897,410	14.09	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		658.94000	0.65894	646,060	13.47	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put		4,837.55000	4.83755	4,862,080	14.10	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		2,949.05000	2.94905	2,915,550	14.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		4,802.60000	4.80260	4,826,960	14.12	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,091.03000	1.09103	1,094,800	17.02	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call		2,920.54000	2.92054	2,887,210	14.10	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		11,148.55000	11.14855	11,193,530	13.47	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		7,832.16000	7.83216	7,868,890	13.45	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,702.46000	1.70246	1,677,970	13.60	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		6,892.50000	6.89250	6,925,870	13.60	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		7,833.73000	7.83373	7,783,550	16.04	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		1,777.96000	1.77796	1,785,640	16.04	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		10,630.84000	10.63084	10,576,750	17.02	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		5,747.55000	5.74755	5,704,950	15.29	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,532.01000	3.53201	3,548,730	15.29	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		5,677.09000	5.67709	5,634,710	15.26	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,576.61000	3.57661	3,593,550	15.26	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		5,712.28000	5.71228	5,669,790	15.27	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,554.24000	3.55424	3,571,070	15.27	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6,229.70000	6.22970	6,257,030	13.99	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		3,857.12000	3.85712	3,824,000	14.00	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		6,195.46000	6.19546	6,222,670	14.00	0.00	0	

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			3,802.23000	3.80223	3,769,360	13.98	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			6,264.11000	6.26411	6,291,570	13.98	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			3,829.63000	3.82963	3,796,630	13.99	0.00	0	
Total R2040 Option												0.00	0	11,46
Total For R2040												2,100,153.25	25	128,37
R2044	On	03/11/2022	Bond Future			11.45349	80.96252	11.43461	81.08524		14.23	29,227,469.72	361	73,08
R2044	On	02/02/2023	Bond Future			11.57958	78.03194	11.55984	78.15781		15.60	0.00	0	33,8
R2044	On	04/05/2023	Bond Future			11.69938	79.51584	11.67884	79.64455		15.41	0.00	0	
R2044	On	03/08/2023	Bond Future			11.81649	76.70649	11.79512	76.83806		15.92	0.00	0	
R2044	On	02/11/2023	Bond Future			11.94187	78.15180	11.91971	78.28583		15.29	0.00	0	
Total R2044 Future												29,227,469.72	361	106,90
R2044	On	03/11/2022	Bond Future	10.10	Put			9,570.01000	9.57001	9,689,860	12.72	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			172.17000	0.17217	155,510	12.82	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	10.60	Put			5,931.98000	5.93198	6,038,040	12.82	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			1,720.32000	1.72032	1,644,190	14.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			1,880.75000	1.88075	1,927,340	14.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			1,374.00000	1.37400	1,306,340	13.86	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	11.30	Put			2,258.25000	2.25825	2,313,310	13.86	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Call			20.15000	0.02015	17,280	12.72	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			1,654.25000	1.65425	1,579,620	14.03	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			1,945.47000	1.94547	1,993,560	14.03	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			1,687.18000	1.68718	1,611,800	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			1,912.96000	1.91296	1,960,300	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call			355.80000	0.35580	327,290	13.08	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put			4,673.39000	4.67339	4,767,600	13.08	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call			4,680.70000	4.68070	4,588,620	16.05	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put			1,952.80000	1.95280	1,986,590	16.05	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.14	Call			1,782.99000	1.78299	1,727,230	14.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			4,542.38000	4.54238	4,612,490	14.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			1,808.39000	1.80839	1,752,160	14.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			4,500.18000	4.50018	4,569,820	14.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			1,833.81000	1.83381	1,777,100	14.68	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			4,458.09000	4.45809	4,527,250	14.68	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			4,728.07000	4.72807	4,790,040	14.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call			4,174.62000	4.17462	4,096,850	15.41	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put			3,730.24000	3.73024	3,781,180	15.41	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.41	Call			3,080.21000	3.08021	3,014,190	14.94	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			4,798.26000	4.79826	4,860,950	14.94	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Call			5,067.18000	5.06718	4,981,700	15.78	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/05/2023	Bond Future	12.00	Put		3,094.98000	3.09498	3,138,210	15.78	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.42	Call		3,110.04000	3.11004	3,043,660	14.95	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,763.05000	4.76305	4,825,380	14.95	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,140.01000	3.14001	3,073,270	14.96	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		5,846.18000	5.84618	5,759,750	16.15	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,591.68000	3.59168	3,636,820	16.15	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		5,774.60000	5.77460	5,688,680	16.12	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,637.56000	3.63756	3,683,210	16.12	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		5,810.50000	5.81050	5,724,320	16.13	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,614.69000	3.61469	3,660,080	16.13	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,236.54000	6.23654	6,303,140	14.84	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,033.10000	4.03310	3,965,390	14.85	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		6,201.44000	6.20144	6,267,760	14.85	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		3,976.06000	3.97606	3,908,900	14.83	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,271.49000	6.27149	6,338,360	14.83	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,004.70000	4.00470	3,937,270	14.84	0.00	0	
Total R2044 Option											0.00	0	16,03
Total For R2044											29,227,469.72	361	122,93
R2048	On	03/11/2022	Bond Future			11.37354	79.97542	11.36481	80.03387	14.76	709,461,950.82	8,871	246,5
R2048	On	02/02/2023	Bond Future			11.49213	81.44483	11.48294	81.50522	15.32	0.00	0	
R2048	On	04/05/2023	Bond Future			11.60455	78.53473	11.59494	78.59681	15.99	0.00	0	
R2048	On	03/08/2023	Bond Future			11.71477	80.05109	11.70476	80.11467	15.64	0.00	0	
R2048	On	02/11/2023	Bond Future			11.83458	77.14248	11.82421	77.20717	15.89	0.00	0	
Total R2048 Future											709,461,950.82	8,871	246,51
R2048	On	03/11/2022	Bond Future	10.00	Call		16.63000	0.01663	14,890	13.21	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		10,183.08000	10.18308	10,239,790	13.21	0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		220.35000	0.22035	207,120	13.31	0.00	0	9
R2048	On	03/11/2022	Bond Future	10.60	Put		5,652.99000	5.65299	5,698,210	13.31	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Call		317.40000	0.31740	300,350	13.44	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		2,416.69000	2.41669	2,435,800	14.19	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		1,608.62000	1.60862	1,565,200	14.38	0.00	0	9
R2048	On	03/11/2022	Bond Future	11.30	Put		2,044.96000	2.04496	2,059,990	14.38	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		1,641.80000	1.64180	1,597,990	14.40	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,010.54000	2.01054	2,025,180	14.40	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		5,003.13000	5.00313	5,044,530	13.44	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		1,675.21000	1.67521	1,631,010	14.41	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		1,976.45000	1.97645	1,990,700	14.41	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		4,116.05000	4.11605	4,057,850	15.56	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		669.31000	0.66931	669,560	15.56	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/11/2022	Bond Future	11.20	Call		1,298.69000	1.29869	1,259,350	14.19	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,906.14000	1.90614	1,873,560	14.64	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,637.35000	4.63735	4,665,160	14.64	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		603.40000	0.60340	587,570	13.93	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put		8,339.33000	8.33933	8,383,890	13.93	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,960.61000	1.96061	1,927,530	14.67	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put		4,552.32000	4.55232	4,579,630	14.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,852.30000	1.85230	1,820,230	14.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,723.43000	4.72343	4,751,750	14.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,879.02000	1.87902	1,846,690	14.63	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,680.13000	4.68013	4,708,190	14.63	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,199.22000	3.19922	3,162,590	15.43	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		4,811.68000	4.81168	4,837,130	15.43	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,137.59000	3.13759	3,101,320	15.41	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,884.32000	4.88432	4,910,130	15.41	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,168.21000	3.16821	3,131,760	15.42	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,847.76000	4.84776	4,873,390	15.42	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,167.65000	6.16765	6,121,690	16.11	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,666.45000	3.66645	3,684,070	16.11	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,093.74000	6.09374	6,048,020	16.08	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,712.57000	3.71257	3,730,430	16.08	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,130.52000	6.13052	6,084,680	16.10	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,689.29000	3.68929	3,707,030	16.10	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,144.47000	4.14447	4,108,330	15.35	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,282.46000	6.28246	6,311,010	15.35	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,087.33000	4.08733	4,051,470	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,356.61000	6.35661	6,385,440	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,115.85000	4.11585	4,079,850	15.35	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,319.44000	6.31944	6,348,130	15.35	0.00	0	
Total R2048 Option											0.00	0	7,30
Total For R2048											709,461,950.82	8,871	253,81
R209	On	03/11/2022	Bond Future			11.22646	66.59255	11.22303	66.61009	13.45	0.00	0	20,28
R209	On	02/02/2023	Bond Future			11.35497	67.78602	11.35126	67.80466	13.97	0.00	0	2,06
R209	On	04/05/2023	Bond Future			11.47464	65.92240	11.47071	65.94181	14.44	0.00	0	1,25
R209	On	03/08/2023	Bond Future			11.58707	67.22701	11.58294	67.24709	14.12	0.00	0	
R209	On	02/11/2023	Bond Future			11.71812	65.34457	11.71384	65.36501	14.22	0.00	0	
Total R209 Future											0.00	0	23,60
R209	On	03/11/2022	Bond Future	9.25	Call		0.47000	0.00047	0,410	12.07	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		11,276.91000	11.27691	11,294,390	12.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	03/11/2022	Bond Future	9.50	Call		2.13000	0.00213	1,900	12.05	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		9,709.06000	9.70906	9,726,370	12.05	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		877.73000	0.87773	859,640	13.02	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,032.68000	2.03268	2,032,130	13.02	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.01	Call		898.42000	0.89842	880,160	13.04	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,000.98000	2.00098	2,000,260	13.04	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		940.67000	0.94067	922,070	13.07	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,938.62000	1.93862	1,937,560	13.07	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,248.95000	2.24895	2,225,560	13.91	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		853.31000	0.85331	847,460	13.91	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		204.63000	0.20463	196,440	12.31	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		4,053.93000	4.05393	4,063,280	12.31	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		26.89000	0.02689	25,010	12.02	0.00	0	7,75
R209	On	03/11/2022	Bond Future	10.00	Put		6,723.55000	6.72355	6,739,210	12.02	0.00	0	6,00
R209	On	03/11/2022	Bond Future	12.00	Call		4,123.64000	4.12364	4,100,710	14.83	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		312.51000	0.31251	307,120	14.83	0.00	0	7,75
R209	On	03/11/2022	Bond Future	11.02	Call		919.40000	0.91940	900,960	13.05	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,969.63000	1.96963	1,968,730	13.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,139.94000	1.13994	1,127,080	13.02	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,994.15000	3.99415	3,999,930	13.02	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,105.53000	1.10553	1,092,870	13.00	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,066.53000	4.06653	4,072,510	13.00	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,122.73000	1.12273	1,109,970	13.01	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,030.30000	4.03030	4,036,180	13.01	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		2,141.37000	2.14137	2,127,120	13.92	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,061.05000	4.06105	4,066,210	13.92	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,163.37000	2.16337	2,149,060	13.93	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,333.63000	4.33363	4,339,410	13.81	0.00	0	7,50
R209	On	04/05/2023	Bond Future	11.10	Put		4,031.62000	4.03162	4,036,720	13.93	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,185.49000	2.18549	2,171,110	13.94	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,002.38000	4.00238	4,007,410	13.94	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		582.33000	0.58233	575,530	13.39	0.00	0	7,50
R209	On	04/05/2023	Bond Future	10.00	Put		8,450.54000	8.45054	8,463,150	13.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		1,948.67000	1.94867	1,935,040	13.81	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,218.44000	6.21844	6,198,290	15.90	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,398.80000	1.39880	1,398,060	15.90	0.00	0	7,50
R209	On	03/08/2023	Bond Future	11.95	Call		4,553.50000	4.55350	4,536,030	14.35	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,802.03000	2.80203	2,804,640	14.35	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,496.48000	4.49648	4,479,090	14.33	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,838.73000	2.83873	2,841,420	14.33	0.00	0	

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	03/08/2023	Bond Future	11.94	Call		4,524.84000	4.52484	4,507,410	14.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,820.20000	2.82020	2,822,850	14.34	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,102.00000	3.10200	3,088,070	13.84	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,873.11000	4.87311	4,879,620	13.84	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,057.78000	3.05778	3,043,940	13.82	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,928.18000	4.92818	4,934,780	13.82	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,079.99000	3.07999	3,066,100	13.83	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,900.72000	4.90072	4,907,270	13.83	0.00	0	
Total R209 Option											0.00	0	56,00
Total For R209											0.00	0	79,60
R210	On	03/11/2022	Bond Future			231.32944	231.32944	231.15289	231.15289		0.00	0	7
R210	On	02/02/2023	Bond Future			235.53019	235.53019	235.35322	235.35322		0.00	0	30
R210	On	04/05/2023	Bond Future			236.93125	236.93125	236.75237	236.75237		0.00	0	
R210	On	03/08/2023	Bond Future			241.66660	241.66660	241.48514	241.48514		0.00	0	
R210	On	02/11/2023	Bond Future			243.03319	243.03319	242.84833	242.84833		0.00	0	
Total R210 Future											0.00	0	1,00
Total For R210											0.00	0	1,00
R213	On	03/11/2022	Bond Future			10.80099	80.80451	10.84925	80.58020	10.03	0.00	0	34,00
R213	On	02/02/2023	Bond Future			10.95853	82.25191	11.00880	82.02457	10.16	0.00	0	
R213	On	04/05/2023	Bond Future			11.09915	80.26353	11.15161	80.03233	10.32	0.00	0	
R213	On	03/08/2023	Bond Future			11.23460	81.85105	11.28944	81.61562	9.95	0.00	0	
R213	On	02/11/2023	Bond Future			11.40222	79.84449	11.45973	79.60456	9.87	0.00	0	
Total R213 Future											0.00	0	34,00
R213	On	03/11/2022	Bond Future	9.13	Call		0.74000	0.00074	0,900	8.20	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		8,517.16000	8.51716	8,293,010	8.20	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,551.90000	2.55190	2,371,620	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		348.02000	0.34802	393,220	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,515.86000	2.51586	2,336,750	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		360.40000	0.36040	406,800	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		4,223.27000	4.22327	4,009,360	7.84	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		157.57000	0.15757	182,090	8.22	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		3,293.16000	3.29316	3,093,370	8.22	0.00	0	40
R213	On	03/11/2022	Bond Future	10.37	Call		324.20000	0.32420	367,070	8.59	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		4,895.03000	4.89503	4,676,670	7.90	0.00	0	40
R213	On	03/11/2022	Bond Future	10.38	Call		336.02000	0.33602	380,050	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		1.05000	0.00105	1,280	8.18	0.00	0	40
R213	On	03/11/2022	Bond Future	9.19	Put		8,201.20000	8.20120	7,977,120	8.18	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		30.31000	0.03031	36,260	7.90	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,588.16000	2.58816	2,406,720	8.59	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	03/11/2022	Bond Future	10.40	Put		2,480.23000	2.48023	2,302,320	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		55.70000	0.05570	66,100	7.84	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,327.05000	4.32705	4,152,150	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		855.93000	0.85593	916,490	9.54	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,902.65000	3.90265	3,735,870	9.54	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Put		5,189.86000	5.18986	5,002,460	9.61	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		689.20000	0.68920	740,400	9.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,402.57000	4.40257	4,226,430	9.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		699.30000	0.69930	751,110	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,364.82000	4.36482	4,189,290	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		709.34000	0.70934	761,780	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put		3,635.64000	3.63564	3,474,610	9.58	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,715.95000	5.71595	5,900,080	11.25	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		565.62000	0.56562	522,410	11.25	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call		118.28000	0.11828	129,230	9.96	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		9,057.15000	9.05715	8,840,760	9.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		512.15000	0.51215	552,090	9.61	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		966.80000	0.96680	1,033,110	9.58	0.00	0	97
R213	On	04/05/2023	Bond Future	10.75	Call		1,790.27000	1.79027	1,880,640	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,582.45000	3.58245	3,441,620	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,754.20000	1.75420	1,843,320	9.90	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,636.98000	3.63698	3,494,900	9.90	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,772.05000	1.77205	1,861,800	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,609.52000	3.60952	3,468,070	9.91	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,435.58000	2.43558	2,335,970	10.06	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,861.84000	3.86184	3,998,150	10.07	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,419.62000	2.41962	2,320,500	10.07	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,810.10000	3.81010	3,945,430	10.05	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,451.64000	2.45164	2,351,540	10.05	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,835.94000	3.83594	3,971,760	10.06	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,629.81000	2.62981	2,735,670	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,060.72000	4.06072	3,926,650	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,649.39000	2.64939	2,755,750	9.59	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,037.71000	4.03771	3,904,140	9.59	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,609.96000	2.60996	2,715,320	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,083.49000	4.08349	3,948,920	9.58	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	39,33
R214	On	03/11/2022	Bond Future			11.38218	63.97568	11.36842	64.04919	14.72	0.00	0	25,4

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	02/02/2023			11.50689	65.12161	11.49249	65.19720		15.30	0.00	0	64,50
R214	On	04/05/2023			11.61718	63.06175	11.60221	63.13916		15.90	0.00	0	
R214	On	03/08/2023			11.72217	64.30934	11.70663	64.38853		15.57	0.00	0	
R214	On	02/11/2023			11.84576	62.22557	11.82968	62.30618		15.78	0.00	0	
Total R214 Future											0.00	0	89,94
R214	On	03/11/2022	11.34	Call			1,381.93000	1.38193	1,333,060	14.41	0.00	0	
R214	On	03/11/2022	11.34	Put			1,534.17000	1.53417	1,558,810	14.41	0.00	0	
R214	On	03/11/2022	11.35	Call			1,409.33000	1.40933	1,360,000	14.43	0.00	0	
R214	On	03/11/2022	11.35	Put			1,507.94000	1.50794	1,532,120	14.43	0.00	0	
R214	On	03/11/2022	11.36	Call			1,437.10000	1.43710	1,387,320	14.45	0.00	0	
R214	On	03/11/2022	11.36	Put			1,482.14000	1.48214	1,505,870	14.45	0.00	0	
R214	On	02/02/2023	11.08	Call			1,506.93000	1.50693	1,470,880	14.62	0.00	0	
R214	On	02/02/2023	11.08	Put			3,734.37000	3.73437	3,773,910	14.62	0.00	0	
R214	On	02/02/2023	11.09	Call			1,528.35000	1.52835	1,492,010	14.64	0.00	0	
R214	On	02/02/2023	11.09	Put			3,700.33000	3.70033	3,739,580	14.64	0.00	0	
R214	On	02/02/2023	11.07	Call			1,485.53000	1.48553	1,449,770	14.61	0.00	0	
R214	On	02/02/2023	11.07	Put			3,768.49000	3.76849	3,808,320	14.61	0.00	0	
R214	On	04/05/2023	11.36	Put			3,837.00000	3.83700	3,872,390	15.36	0.00	0	
R214	On	04/05/2023	11.37	Call			2,588.02000	2.58802	2,545,780	15.37	0.00	0	
R214	On	04/05/2023	11.37	Put			3,808.31000	3.80831	3,843,480	15.37	0.00	0	
R214	On	04/05/2023	11.38	Call			2,612.83000	2.61283	2,570,360	15.38	0.00	0	
R214	On	04/05/2023	11.38	Put			3,779.80000	3.77980	3,814,740	15.38	0.00	0	
R214	On	04/05/2023	11.36	Call			2,563.32000	2.56332	2,521,300	15.36	0.00	0	
R214	On	03/08/2023	12.14	Call			5,027.91000	5.02791	4,973,440	16.08	0.00	0	
R214	On	03/08/2023	12.14	Put			2,877.61000	2.87761	2,902,330	16.08	0.00	0	
R214	On	03/08/2023	12.15	Call			5,057.90000	5.05790	5,003,290	16.09	0.00	0	
R214	On	03/08/2023	12.15	Put			2,859.37000	2.85937	2,883,950	16.09	0.00	0	
R214	On	03/08/2023	12.16	Call			5,088.17000	5.08817	5,033,410	16.11	0.00	0	
R214	On	03/08/2023	12.16	Put			2,841.48000	2.84148	2,865,910	16.11	0.00	0	
R214	On	02/11/2023	11.47	Put			5,112.76000	5.11276	5,151,490	15.24	0.00	0	
R214	On	02/11/2023	11.45	Call			3,220.27000	3.22027	3,178,730	15.23	0.00	0	
R214	On	02/11/2023	11.45	Put			5,172.67000	5.17267	5,211,740	15.23	0.00	0	
R214	On	02/11/2023	11.46	Call			3,242.89000	3.24289	3,201,190	15.23	0.00	0	
R214	On	02/11/2023	11.46	Put			5,142.64000	5.14264	5,181,550	15.23	0.00	0	
R214	On	02/11/2023	11.47	Call			3,265.60000	3.26560	3,223,720	15.24	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	89,94
Total for Bond											782,376,696.93	9,534	1,488,94
ES23	On	25/01/2023			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 ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 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 I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/11/2022 GOVI			829.15200	829.15200	828.39300	828.39300				0.00	0	86
GOVI On 02/02/2023 GOVI			844.00400	844.00400	843.24100	843.24100				0.00	0	

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	04/05/2023	GOVI		860.01500	860.01500	859.24300	859.24300			0.00	0	
GOVI	On	03/08/2023	GOVI		877.00000	877.00000	876.21600	876.21600			0.00	0	
GOVI	On	02/11/2023	GOVI		893.54200	893.54200	892.74200	892.74200			0.00	0	
Total GOVI Future											0.00	0	86
GOVI	On	03/11/2022	GOVI	820.41	Call		79,830.00000	7.98300	87,420,000		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		79,730.00000	7.97300	87,320,000		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		79,630.00000	7.96300	87,220,000		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		75,790.00000	7.57900	68,160,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		75,890.00000	7.58900	68,260,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		75,990.00000	7.59900	68,360,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		63,830.00000	6.38300	71,550,000		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		63,730.00000	6.37300	71,450,000		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		63,630.00000	6.36300	71,350,000		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		390,060.00000	39.00600	397,900,000		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		389,960.00000	38.99600	397,800,000		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		389,860.00000	38.98600	397,700,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		69,220.00000	6.92200	77,220,000		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		69,420.00000	6.94200	77,420,000		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		69,320.00000	6.93200	77,320,000		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											0.00	0	86
Total for GOVI											0.00	0	86
AL37	On	03/11/2022	Index Future		831.94100	831.94100	830.35900	830.35900			0.00	0	
AL37	On	02/02/2023	Index Future		846.84300	846.84300	845.24300	845.24300			0.00	0	

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	04/05/2023	Index Future			862.90800	862.90800	861.28200	861.28200			0.00	0	
AL37	On	03/08/2023	Index Future			879.95000	879.95000	878.29600	878.29600			0.00	0	
AL37	On	02/11/2023	Index Future			896.54800	896.54800	894.86200	894.86200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			955.51100	955.51100	953.12200	953.12200			0.00	0	
AL7T	On	02/02/2023	Index Future			972.62600	972.62600	970.20600	970.20600			0.00	0	
AL7T	On	04/05/2023	Index Future			991.07700	991.07700	988.61700	988.61700			0.00	0	
AL7T	On	03/08/2023	Index Future			1,010.65100	1,010.65100	1,008.14600	1,008.14600			0.00	0	
AL7T	On	02/11/2023	Index Future			1,029.71400	1,029.71400	1,027.16100	1,027.16100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			840.90200	840.90200	840.19100	840.19100			0.00	0	13
ALBI	On	02/02/2023	Index Future			855.96500	855.96500	855.25100	855.25100			0.00	0	
ALBI	On	04/05/2023	Index Future			872.20300	872.20300	871.48000	871.48000			0.00	0	
ALBI	On	03/08/2023	Index Future			889.42900	889.42900	888.69500	888.69500			0.00	0	
ALBI	On	02/11/2023	Index Future			906.20500	906.20500	905.45700	905.45700			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	03/11/2022	Index Future			325.59300	325.59300	325.90000	325.90000			0.00	0	70
IGOV	On	02/02/2023	Index Future			331.50400	331.50400	331.82100	331.82100			0.00	0	
IGOV	On	04/05/2023	Index Future			337.87100	337.87100	338.19500	338.19500			0.00	0	
IGOV	On	03/08/2023	Index Future			344.62000	344.62000	344.95200	344.95200			0.00	0	
IGOV	On	02/11/2023	Index Future			351.19500	351.19500	351.53300	351.53300			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			5.77000	94.23000	5.81500	94.18500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.45500	93.54500	6.45500	93.54500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.54000	93.46000	6.53000	93.47000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.08000	92.92000	7.06500	92.93500			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.17000	92.83000	7.15000	92.85000			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			7.59500	92.40500	7.57000	92.43000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.66500	92.33500	7.66000	92.34000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.08500	91.91500	8.09500	91.90500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.18000	91.82000	8.19500	91.80500			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			8.19000	91.81000	8.20000	91.80000			0.00	0	27
JIBAR f	On	20/03/2024	Jibar Future			8.19000	91.81000	8.20000	91.80000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 19/06/2024 Jibar Future			8.18500	91.81500	8.19500	91.80500				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										782,376,696.93	9,534	1,491,06
ABCPI3 On 07/12/2023 Spot Bond			1.87800	330.64280	1.87800	330.50882				0.00	0	60,000,00
Total ABCPI3 SPOT										0.00	0	60,000,00
Total For ABCPI3										0.00	0	60,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	99.98112				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.52052				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.98500	100.91198	9.98500	100.88512				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.95500	87.88540	11.95500	87.85752				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.23998				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.85980				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.79865				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.21884				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.60058				0.00	0	
Total ABFN22 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 ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.68998				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.82487				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.36341				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.73012				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.92260				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.14154				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.76888				0.00	2,500,000,000	2,500,000,000
Total ABFN32 SPOT										0.00	2,500,000,000	2,500,000,000
Total For ABFN32										0.00	2,500,000,000	2,500,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.14206				0.00	18,200,000,000	9,100,000,000
Total ABFN33 SPOT										0.00	18,200,000,000	9,100,000,000
Total For ABFN33										0.00	18,200,000,000	9,100,000,000
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.94236				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.29531				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.85418				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	99.93512				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN40 On 16/09/2024 Spot Bond					0.00000	100.09258				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN41 On 16/09/2026 Spot Bond					0.00000	99.92630				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN42 On 16/09/2029 Spot Bond					0.00000	99.55862				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2022 Spot Bond					0.00000	100.96938				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN44 On 14/10/2024 Spot Bond					0.00000	100.99220				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN45 On 14/10/2026 Spot Bond					0.00000	101.00855				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN46 On 24/06/2025 Spot Bond					0.00000	101.38068				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN47 On 24/08/2023 Spot Bond					0.00000	100.43562				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN48 On 24/08/2025 Spot Bond					0.00000	100.35166				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN49 On 30/03/2024 Spot Bond					0.00000	101.28218				0.00	0	100,000,00
Total ABFN49 SPOT										0.00	0	100,000,00
Total For ABFN49										0.00	0	100,000,00
ABFN50 On 30/03/2026 Spot Bond					0.00000	101.05754				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.16038				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.14823				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.53325				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.54679				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.55814				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.27251				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.51303				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.34606				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.67527				0.00	80,000,000	40,000,000
Total ABJ01 SPOT										0.00	80,000,000	40,000,000
Total For ABJ01										0.00	80,000,000	40,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.30778				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.19068				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.55569				0.00	0	
Total ABJ04 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 ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.59403				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.57000	6.57000	6.57000	154.21302				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	46.19962	100.00000	46.08160				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.30000	2.30000	2.30000	164.83841				0.00	0	15,000,00
Total ABN61 SPOT										0.00	0	15,000,00
Total For ABN61										0.00	0	15,000,00
ABN62 On 31/03/2028 Spot Bond			3.23000	3.23000	3.23000	222.94028				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.67500	4.67500	4.67500	238.72841				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.56000	8.56000	8.56000	99.91497				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.90000	8.90000	8.90000	107.93870				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.09000	103.69411	7.09000	103.67419				0.00	0	500,000,00
Total ABS15 SPOT										0.00	0	500,000,00
Total For ABS15										0.00	0	500,000,00
ABS16 On 11/11/2025 Spot Bond			8.59000	108.41165	8.59000	108.38688				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.31000	108.91924	9.31000	108.89232				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.53000	106.82648	7.53000	106.80503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.33500	98.29715	9.33500	98.27238				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.41398	100.00000	12.38620				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	330.16630	2.00000	330.03142				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.77500	11.77500	11.77500	100.51245			7,065,000,000,000.00	600,000,000	300,000,000	
Total ABX01 SPOT									7,065,000,000,000.00	600,000,000	300,000,000	
Total For ABX01									7,065,000,000,000.00	600,000,000	300,000,000	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.82395				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.82827				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.82819				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.82905				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.82905				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.82543				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.82543				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL203 On 30/01/2023 Spot Bond					0.00000	193.90427				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	196.10778				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.83593				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.37991				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.44558				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.65449				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.39806				0.00	1,600,000,000	800,000,000
Total AGL01 SPOT										0.00	1,600,000,000	800,000,000
Total For AGL01										0.00	1,600,000,000	800,000,000
AGL02 On 11/04/2024 Spot Bond					0.00000	102.41636				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.39607				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.64676				0.00	0	25,000,000
Total AGT01 SPOT										0.00	0	25,000,000
Total For AGT01										0.00	0	25,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.49004				0.00	40,000,000	48,400,000
Total AGT02 SPOT										0.00	40,000,000	48,400,000
Total For AGT02										0.00	40,000,000	48,400,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.56012				0.00	220,000,000	110,000,000
Total AGT03 SPOT										0.00	220,000,000	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT03										0.00	220,000,000	110,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	105.16346				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.95217				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.98247				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.20000	96.50698	9.20000	96.48339				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.02816				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.18035				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.37037				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.87215				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.42616				0.00	0	7,300,000
Total AHF5A2 SPOT										0.00	0	7,300,000
Total For AHF5A2										0.00	0	7,300,000
AHF5A On 21/08/2023 Spot Bond			9.08500	101.28798	9.08500	101.26353				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.40628				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.44319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.46588				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.97629				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.95779				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.40818				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.44308				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.46575				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.62395				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.54837				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.62526				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.45440				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.44590				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C On 21/08/2025 Spot Bond					0.00000	100.47706				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.46630				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.10167				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.64081				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.25000	105.76599	9.25000	105.73986				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			9.80000	101.81592	9.80000	101.78945				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.81500	89.33451	12.81500	89.30436				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.41000	199.98378	5.41000	199.88381				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.47448				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.04682				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.75720				0.00	0	
Total APF14 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 APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.85900				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.49884				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.02500	253.74749	5.02500	253.62323				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.63500	219.28717	5.63500	219.17622				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.10000	213.48282	4.10000	213.38356				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.03000	117.18665	5.03000	117.12935				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.78758				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.81480				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.84371				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.59191				0.00	0	7,600,00
Total ASN278 SPOT										0.00	0	7,600,00
Total For ASN278										0.00	0	7,600,00
ASN27 On 20/08/2048 Spot Bond					0.00000	100.44999				0.00	0	6,900,00
Total ASN279 SPOT										0.00	0	6,900,00
Total For ASN279										0.00	0	6,900,00
ASN28 On 21/08/2023 Spot Bond					0.00000	100.44206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	99.97896				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	101.45756				0.00	0	8,300,00
Total ASN291 SPOT										0.00	0	8,300,00
Total For ASN291										0.00	0	8,300,00
ASN291 On 20/12/2023 Spot Bond					0.00000	99.83722				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.37977				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.24500	4.24500	4.24500	115.77458				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.22500	5.22500	5.22500	103.49923				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	99.98691				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.98818				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.70668				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.35737				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.14000	115.62947	5.14000	115.57259				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 20/06/2024 Spot Bond					0.00000	99.83502				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.44128				0.00	20,000,000	5,000,000
Total ASN346 SPOT										0.00	20,000,000	5,000,000
Total For ASN346										0.00	20,000,000	5,000,000
ASN35 On 20/06/2024 Spot Bond					0.00000	99.98302				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.84039				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.84039				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.27278				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	99.99228				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.00556				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.44896				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.93403				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	99.94064				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	99.94064				0.00	0	
Total ASN384 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 ASN384									0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	99.99551			0.00	0	
Total ASN386 SPOT									0.00	0	
Total For ASN386									0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.18786			0.00	0	
Total ASN388 SPOT									0.00	0	
Total For ASN388									0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.41474			0.00	0	
Total ASN395 SPOT									0.00	0	
Total For ASN395									0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	99.86231			0.00	0	12,700,00
Total ASN399 SPOT									0.00	0	12,700,00
Total For ASN399									0.00	0	12,700,00
ASN399 On 20/12/2024 Spot Bond					0.00000	99.84250			0.00	0	
Total ASN409 SPOT									0.00	0	
Total For ASN409									0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	99.82098			0.00	0	
Total ASN415 SPOT									0.00	0	
Total For ASN415									0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.14259			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	102.92661			0.00	0	
Total ASN421 SPOT									0.00	0	
Total For ASN421									0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	99.81222			0.00	0	
Total ASN449 SPOT									0.00	0	
Total For ASN449									0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	99.80748			0.00	0	
Total ASN450 SPOT									0.00	0	
Total For ASN450									0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	99.78664			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.14783				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.03458				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.93893				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.94655				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.54500	9.54500	9.54500	100.97433				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			11.24000	11.24000	11.24000	99.77554				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.85909				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.96588				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.49890				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	99.93359				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	114.05000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 28/02/2025 Spot Bond			11.02500	11.02500	11.02500	99.51029				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.45075				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	99.96400				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	99.96400				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	99.84840				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.59500	96.66944	10.59500	96.64218				0.00	0	16,800,00
Total ASN508 SPOT										0.00	0	16,800,00
Total For ASN508										0.00	0	16,800,00
ASN50(On 21/12/2026 Spot Bond			9.77500	96.39135	9.77500	96.36622				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.32500	95.24220	10.32500	95.21600				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.32500	95.24220	10.32500	95.21600				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2024 Spot Bond			9.10000	101.06970	9.10000	101.04525				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.05000	101.29429	11.05000	101.26469				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	101.28856	11.00000	101.25908				0.00	0	
Total ASN530 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 ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.23110	10.50000	101.20296				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.23110	10.50000	101.20296				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.42842				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.87910				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.40161				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.93500	100.96773	10.93500	100.93852				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.02500	100.18421	11.02500	100.50394				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.88500	100.81719	10.88500	100.78816				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.33367				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.07593				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.14879				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.82159				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	99.84689				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.02433				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	100.95670				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	99.68297				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.37000	100.98078	9.37000	100.95576				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.10133				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.08018				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	101.00007				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	101.03080				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.34542				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	99.91489				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN610 On 31/01/2030 Spot Bond					0.00000	101.02119				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	101.74163				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	100.81669				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	99.81170				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.40333				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	100.82653				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	99.81969				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.30893				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	101.35774				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	99.82321				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	99.80868				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635 On 05/06/2023 Spot Bond					0.00000	100.16528				0.00	0	
Total ASN635 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.97341				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	101.19655				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.62997				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.30293				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.54026				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.38830				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	101.47456				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	99.81536				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	99.80890				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	100.30931				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68 On 22/06/2026 Spot Bond					0.00000	99.65410				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684: On 31/03/2032 Spot Bond					0.00000	101.60670				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685: On 31/01/2030 Spot Bond					0.00000	100.93201				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692: On 31/07/2026 Spot Bond					0.00000	100.97946				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693: On 31/01/2030 Spot Bond					0.00000	101.26951				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694: On 31/01/2030 Spot Bond					0.00000	100.95980				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN695: On 20/06/2026 Spot Bond					0.00000	99.83047				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700: On 20/06/2026 Spot Bond					0.00000	99.82939				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702: On 20/06/2024 Spot Bond					0.00000	100.33350				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703: On 09/11/2026 Spot Bond					0.00000	100.72073				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN707: On 04/05/2024 Spot Bond					0.00000	100.88349				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713: On 19/08/2023 Spot Bond					0.00000	100.57244				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN715 On 31/03/2032 Spot Bond					0.00000	101.65015				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN716 On 15/09/2033 Spot Bond					0.00000	99.92142				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	101.13734				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	101.24642				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	101.06892				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.15585				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.95329				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.28609				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	101.64433				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	99.83587				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	99.83371				0.00	0	
Total ASN746 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.75823				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.91319				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	99.75886				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	99.76990				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.02884	10.02884	10.02884	103.95486				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	99.92157				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	101.16923				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.00986				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.90752				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.90868				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	99.92868				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	99.83108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN810 On 06/04/2025 Spot Bond					0.00000	101.46015				0.00	0	2,200,000.00
Total ASN818 SPOT										0.00	0	2,200,000.00
Total For ASN818										0.00	0	2,200,000.00
ASN820 On 02/04/2026 Spot Bond					0.00000	101.33099				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	101.12454				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	101.67606				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	101.70726				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.18933				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.41568				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	101.41211				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	101.29765				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	101.12622				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN833 On 14/04/2027 Spot Bond					0.00000	101.12622				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN834 On 31/01/2025 Spot Bond					0.00000	101.00998				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN837 On 20/06/2026 Spot Bond					0.00000	99.89917				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	100.94443				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	100.93722				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN840 On 21/04/2027 Spot Bond					0.00000	100.93722				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN841 On 22/04/2027 Spot Bond					0.00000	101.12728				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN842 On 25/04/2042 Spot Bond					0.00000	102.14903				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN845 On 26/10/2022 Spot Bond					0.00000	100.87901				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN846 On 26/10/2022 Spot Bond					0.00000	100.88548				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN847 On 26/10/2022 Spot Bond					0.00000	100.90487				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.06352				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN849 On 29/04/2025 Spot Bond					0.00000	101.05743				0.00	0	
Total ASN849 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 ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	99.83596				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	99.83179				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.28616				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	101.10716				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	100.96591				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	102.04687				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	101.46365				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.05984				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.05984				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	100.05144				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	99.95991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	99.95991				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	101.91892				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 15/09/2022 Spot Bond					0.00000	101.45692				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN870 On 21/06/2027 Spot Bond					0.00000	99.82263				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 27/09/2022 Spot Bond					0.00000	101.28050				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN877 On 20/06/2027 Spot Bond					0.00000	99.80797				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	99.81012				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	100.89604				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	100.06283				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	101.19014				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	101.28709				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN88 On 15/09/2028 Spot Bond					0.00000	99.93487				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88 On 31/01/2024 Spot Bond			11.47500	102.82104	11.47500	101.49599				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90 On 20/06/2027 Spot Bond					0.00000	99.81227				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90 On 31/01/2030 Spot Bond					0.00000	100.57574				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90 On 20/06/2026 Spot Bond					0.00000	99.83803				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91 On 31/07/2027 Spot Bond					0.00000	100.12752				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.34045				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.87196				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.25054				0.00	50,000,000,000	50,000,000,000
Total BAW31 SPOT										0.00	50,000,000,000	50,000,000,000
Total For BAW31										0.00	50,000,000,000	50,000,000,000
BAW33 On 13/10/2023 Spot Bond			7.48500	101.19999	7.48500	101.17967				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.26224				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.23441				0.00	0	
Total BAW36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BAW36									0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.05847			0.00	0	
Total BAW37 SPOT									0.00	0	
Total For BAW37									0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.28484			0.00	0	
Total BAW38 SPOT									0.00	0	
Total For BAW38									0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.40943			0.00	0	
Total BAWGL1 SPOT									0.00	0	
Total For BAWGL1									0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.41954			0.00	0	
Total BAWGL2 SPOT									0.00	0	
Total For BAWGL2									0.00	0	
BAYA7 On 31/03/2026 Spot Bond			12.38500	12.38500	12.38500	104.89993		5,944,800,000,000.00	480,000,000	480,000,000	480,000,000
Total BAYA72 SPOT								5,944,800,000,000.00	480,000,000	480,000,000	480,000,000
Total For BAYA72								5,944,800,000,000.00	480,000,000	480,000,000	480,000,000
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.34273			0.00	0	
Total BAYA74 SPOT									0.00	0	
Total For BAYA74									0.00	0	
BAYA7 On 30/09/2022 Spot Bond					0.00000	101.44699			0.00	0	
Total BAYA77 SPOT									0.00	0	
Total For BAYA77									0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	102.02624			0.00	0	
Total BAYA78 SPOT									0.00	0	
Total For BAYA78									0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	102.39545			0.00	0	
Total BAYA79 SPOT									0.00	0	
Total For BAYA79									0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	101.18342			0.00	0	
Total BAYA80 SPOT									0.00	0	
Total For BAYA80									0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	102.15295			0.00	0	
Total BAYA82 SPOT									0.00	0	
Total For BAYA82									0.00	0	
BAYA8 On 31/01/2023 Spot Bond					0.00000	101.89587			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.99680				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.93375				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	102.13718				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.65399				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.13014				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	102.09117				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.84654				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.89648				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.84605				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.72952				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.82603				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA96 On 30/09/2022 Spot Bond					0.00000	101.89682				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.99791				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.99703				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.24893				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.48259				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.29967				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	102.24983				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.27630				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.57496				0.00	40,000,000	40,000,000
Total BAYB20 SPOT										0.00	40,000,000	40,000,000
Total For BAYB20										0.00	40,000,000	40,000,000
BAYB21 On 30/09/2024 Spot Bond					0.00000	102.24930				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	102.22938				0.00	0	
Total BAYB22 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 BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	102.24893				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD030: On 18/04/2028 Spot Bond			9.33000	9.33000	9.33000	98.06151				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	100.88557				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.35638				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.08210				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.90623				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.53699				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.20699				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.52522				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.71562				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.96572				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.71824				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.73258				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.02911				0.00	280,000,000	140,000,00
Total BID10 SPOT										0.00	280,000,000	140,000,00
Total For BID10										0.00	280,000,000	140,000,00
BID11 On 15/11/2023 Spot Bond			7.99000	104.90196	7.99000	104.87962				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.44962				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.85174				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.27312				0.00	0	30,000,00
Total BID15 SPOT										0.00	0	30,000,00
Total For BID15										0.00	0	30,000,00
BID16 On 24/06/2025 Spot Bond					0.00000	101.32299				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.36454				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.04484				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.27350				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.82300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	86.36400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	58.13100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	41.72700				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	101.38794				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 10/11/2022 Spot Bond					0.00000	100.58993				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.33931				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.51530				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.46703				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.53336				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.41163				0.00	0	
Total BPPF23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.23355				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.78239				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.80407				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.59699				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.73356				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	101.41323				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.10724				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.68298				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.58533				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01: On 23/06/2023 Spot Bond			8.82500	105.53319	8.82500	105.50829				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02: On 12/06/2024 Spot Bond			9.12500	106.85543	9.12500	106.82939				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.67500	103.17613	9.67500	103.14964				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.21500	11.21500	11.21500	99.27594				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.11808				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.36865				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.38906				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.33537				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.40149				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.84220				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	102.49388	4.77000	105.85800				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.67200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.73795				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN362 On 20/03/2024 Spot Bond			9.00500	101.95251	9.00500	101.92812				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	105.71790	8.70700	110.74100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.93012				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	102.76536				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.31500	98.76407	11.31500	98.73454				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	110.09183	6.50000	108.78700				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.13800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	99.83721				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.61136				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.60757				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.00000	155.02591	5.00000	154.95021				0.00	0	
Total CLN453 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 CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.44000	153.48531	5.44000	153.40858				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.57559				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN49 On 04/09/2024 Spot Bond			8.65000	102.77375	8.65000	102.74971				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.60894				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	101.23680				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.29672				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.90681				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.11977				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	99.85338				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.30500				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	99.71566				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			10.11000	99.94463	10.11000	99.91698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.16000	103.64898	10.16000	103.62052				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.40802				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.29046				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond			9.37000	100.05375	9.37000	100.02919				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN526 On 24/04/2023 Spot Bond					0.00000	101.34843				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN528 On 26/04/2023 Spot Bond					0.00000	101.17709				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.20670				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN529 On 25/11/2022 Spot Bond					0.00000	100.44792				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	99.82656				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 ² On 18/07/2025 Spot Bond					0.00000	101.07406				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 ⁵ On 18/07/2025 Spot Bond			10.55500	101.08200	10.55500	101.05376				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 ⁶ On 18/07/2023 Spot Bond					0.00000	100.54868				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 ⁷ On 25/01/2023 Spot Bond					0.00000	101.02896				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 ⁰ On 17/01/2024 Spot Bond					0.00000	101.20546				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 ¹ On 20/12/2023 Spot Bond					0.00000	148.43000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 ⁴ On 17/01/2024 Spot Bond					0.00000	102.44048				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 ⁶ On 21/08/2026 Spot Bond			10.02500	100.59699	10.02500	100.57026				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 ⁷ On 29/03/2025 Spot Bond			10.07500	104.57631	10.07500	104.54838				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 ⁸ On 12/11/2025 Spot Bond			10.16500	103.38249	10.16500	103.35463				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 ⁰ On 18/04/2028 Spot Bond					0.00000	309.15551				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 ³ On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 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 CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.62283				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.65065				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.41044				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.31960				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	131.54100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.69466				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.52500	102.40551	10.52500	102.40535				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.02500	103.75447	10.02500	103.72689				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.01178				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.53874				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.79322				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.15000				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.66440				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.25500	102.60814	10.25500	102.58025				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.67577				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.66699				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.93933				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.81355				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.03575				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.38640				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.69713				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	99.90714				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN584 On 18/04/2024 Spot Bond					0.00000	101.04741				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.52930				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.23336				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.61694				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.85874				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.84725				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.62731				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.42000	157.57034	3.42000	126.55152				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.58313				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	101.54177				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.40533				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.49500	9.49500	9.49500	102.08659				0.00	0	
Total CLN597 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 CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.31953				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.00007				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.58703				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.58703				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.65100				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.08000	9.08000	9.08000	100.31529				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.75213				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.86558				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.02399				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.06839				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.43950				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.65500	103.24250	9.65500	103.21590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	101.00814				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.11388				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.02734				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.48131				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.25348				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	99.17400				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	103.32901				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.89829				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.30722				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.92410				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62 On 28/10/2022 Spot Bond					0.00000	100.94668				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	97.02800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	101.04226				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			8.19000	101.44968	8.19000	101.42758				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.56161				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	99.42020				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.77000	60.65407	12.77000	79.82221				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	100.43063				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.72500	97.61722	10.72500	97.58952				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.55967				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.43394				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.46061				0.00	0	
Total CLN633 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 CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.69736				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.06899				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.42601				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.55773				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	100.73241				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.59650				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.95870				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.42771				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.56170				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.15799				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.56400				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.68326				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.26915				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.55773				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.47345				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.55773				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	101.65500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.88384				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.85233				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	102.11418				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.51300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	100.58800				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN663 On 20/12/2024 Spot Bond					0.00000	118.86600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	143.82700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.38805				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.49297				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.64297				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.71824				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	103.09857				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.30595				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.60296				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			3.96547	158.72368	3.96547	128.93106				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			3.96547	158.72368	3.96547	128.93189				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.61264				0.00	0	239,400,00
Total CLN676 SPOT										0.00	0	239,400,00

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 CLN676										0.00	0	239,400,00
CLN67 On 19/08/2025 Spot Bond					0.00000	100.63846				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.57568				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.38955				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	102.57214				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.02120				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.51683				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.55316				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.85545				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.80259				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.80238				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	104.06120				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	101.46361				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.60993				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.69022				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.89280				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.38101				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	107.32075				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.23381				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.61696				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.43088				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.98924				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	85.45502				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.65135				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN708 On 11/09/2026 Spot Bond					0.00000	100.66215				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.57780				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.92400				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.16665				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	99.97578				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.58776				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.58688				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.58688				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.58688				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.96407				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.96253				0.00	0	
Total CLN720 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 CLN720										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.28451				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72 On 01/06/2026 Spot Bond					0.00000	100.21146				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.99381				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.47570				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.47570				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.47570				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.49839				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.49839				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.49839				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.48947				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.52630				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.16402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	94.33661				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	102.11486				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.40798				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.51300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.03651				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.55126				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.70867				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.86129				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.45200				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN745 On 31/01/2030 Spot Bond					0.00000	101.23813				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.29697				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	101.60987				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.99847				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 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	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.28760				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 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	
CLN754 On 31/07/2023 Spot Bond			7.73500	7.73500	7.73500	100.57138				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.25255				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 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 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	102.54357				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	102.47487				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.64192				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	100.74928				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.86107				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.73974				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.73500	7.73500	7.73500	100.57138				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.75841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	104.63528				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	97.60674				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	81.43874				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	86.77766				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.32077				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.02874				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.62000	6.62000	6.62000	121.24484				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.27004				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	100.31509				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.89046				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN78(On 31/01/2027 Spot Bond					0.00000	100.89615				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78(On 19/08/2025 Spot Bond			10.98500	10.98500	10.98500	99.85706				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	101.00413				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.92458				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.93709				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	101.59379				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78(On 21/12/2027 Spot Bond					0.00000	101.42815				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	101.59379				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	106.50192				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	106.33459				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	101.00430				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	98.96700				0.00	0	
Total CLN791 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 CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.00430				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.05795				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.00430				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.59386				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.00430				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.00446				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.00969				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.00969				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.28770				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	86.26464				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.89956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.13519				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.01549				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.28945				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.93595				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.48489				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.33000	98.08594	9.33000	98.06151				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.49612				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.08566				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	101.85682				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	101.68150				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.68150				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN815 On 31/01/2025 Spot Bond					0.00000	101.00430				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.00452				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.01549				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.89048				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.00430				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.00452				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.59387				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 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	
CLN823 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	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.00452				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	101.00452				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	101.00418				0.00	0	
Total CLN826 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 CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.00452				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.11289				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.00430				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.45586				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.23031				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.00418				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	101.12043				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.28602				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.28616				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.28617				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.28608				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.91898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.59194				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	101.49771				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	102.37100				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	101.72200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	100.57400				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.02515				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.43043				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.43415				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	101.63551				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.63550				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.63515				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN85(On 31/07/2025 Spot Bond					0.00000	101.07841				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85(On 27/09/2028 Spot Bond					0.00000	101.85225				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	101.34184				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85(On 20/06/2027 Spot Bond					0.00000	101.40393				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	101.38933				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	101.42325				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85(On 23/09/2026 Spot Bond					0.00000	101.38851				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85(On 06/08/2023 Spot Bond					0.00000	101.47619				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85(On 28/02/2024 Spot Bond				100.00000	0.00000	82.89519				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	101.10899				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	101.12796				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	101.03931				0.00	0	
Total CLN862 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 CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.06006				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	108.69155				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	101.67900				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	104.00600				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	101.38328				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.78952				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.86787				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.87912				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.87343				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.41950				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	100.28602				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.77067				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	100.97453				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.94461				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	100.50999				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	100.58565				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.56205				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.53749				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.98980				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.52072				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.74726				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.53198				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.62000	105.07284	9.62000	105.04586				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
COJ08 On 22/06/2026 Spot Bond			11.29500	103.03953	11.29500	103.00859			1,129,500,000,000.00	100,000,000	50,000,000
Total COJ08 SPOT									1,129,500,000,000.00	100,000,000	50,000,000
Total For COJ08									1,129,500,000,000.00	100,000,000	50,000,000
COJG0 On 09/06/2024 Spot Bond			10.71000	101.81650	10.71000	101.78748			0.00	0	
Total COJG01 SPOT									0.00	0	
Total For COJG01									0.00	0	
COT01 On 03/04/2023 Spot Bond			9.08500	104.06051	9.08500	104.03525			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			13.08500	93.38328	13.08500	93.35095			0.00	0	
Total COT02 SPOT									0.00	0	
Total For COT02									0.00	0	
COT03 On 05/06/2028 Spot Bond			11.67500	93.48543	11.67500	93.45645			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.94324			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.07534			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.42098			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.64686			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.42500	104.25000	10.42500	103.27594			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.34934			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.67878			0.00	0	
Total DSY05 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 DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.61545				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.43166				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.20181				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.23695				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.60000	101.47157	7.60000	101.45116				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	72.03947	100.00000	71.90432				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	72.03947	100.00000	71.90432				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.17000	101.35360	9.17000	101.32891				0.00	0	2,213,000,00
Total DV24 SPOT										0.00	0	2,213,000,00
Total For DV24										0.00	0	2,213,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	100.67079	9.69000	100.64491				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.67079	9.69000	100.64491				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.62500	96.89711	10.62500	96.86986				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.73500	93.45653	11.73500	93.42758				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	100.69858	10.10000	100.67162				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.69858	10.10000	100.67162				0.00	0	
Total DV29/R213 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 DV29/R213										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.98418				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.03986				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.34798				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.91137				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.00532				0.00	17,996,600,000	9,300,000,000
Total DVF27 SPOT										0.00	17,996,600,000	9,300,000,000
Total For DVF27										0.00	17,996,600,000	9,300,000,000
DVFB2 On 15/12/2024 Spot Bond					0.00000	99.93691				0.00	0	4,100,000,000
Total DVFB24 SPOT										0.00	0	4,100,000,000
Total For DVFB24										0.00	0	4,100,000,000
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.07326				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.55463				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.80525				0.00	1,880,000,000	940,000,000
Total DVFB27 SPOT										0.00	1,880,000,000	940,000,000
Total For DVFB27										0.00	1,880,000,000	940,000,000
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.13024				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.83813				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.36569				0.00	480,000,000	240,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB30 SPOT										0.00	480,000,000	240,000,000
Total For DVFB30										0.00	480,000,000	240,000,000
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.75217				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	99.93430				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.93217				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.56000	101.89527	8.56000	101.87207				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.28500	115.73838	5.28500	115.68099				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.03000	104.09168	5.03000	104.04078				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	144.85552	2.25000	144.79542				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.44000	162.37894	3.44000	162.30642				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.45500	148.65915	3.45500	148.59267				0.00	0	10,000,000
Total EL29 SPOT										0.00	0	10,000,000
Total For EL29										0.00	0	10,000,000
EL30 On 29/07/2030 Spot Bond			3.46000	143.97147	3.46000	143.90707				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.10500	118.99037	5.10500	118.93186				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36 On 31/01/2036 Spot Bond			5.00000	106.43099	5.00000	106.37903				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	144.85552	2.25000	144.79542				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	166.08847				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	163.39865				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	150.67798				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	152.87696				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	126.89812				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	125.99753				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	122.95923				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	114.29433				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	110.08171				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	111.84636				0.00	0	
Total ELN014 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 ELN014										0.00	0	
ELN01€ On 09/12/2024 Spot Bond					0.00000	92.55861				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN01€ On 17/02/2023 Spot Bond					0.00000	93.06805				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	99.38547				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN01€ On 12/05/2023 Spot Bond					0.00000	102.18001				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN01€ On 02/04/2027 Spot Bond					0.00000	102.91073				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.73500	102.57183	10.73500	102.54269				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.63500	12.63500	12.63500	95.00527				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.68500	12.68500	12.68500	99.20708				0.00	0	666,666,6€
Total EMM05 SPOT										0.00	0	666,666,6€
Total For EMM05										0.00	0	666,666,6€
EMM06 On 23/06/2025 Spot Bond			10.82500	10.82500	10.82500	101.46792				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.82500	10.82500	10.82500	101.09614				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.61500	12.61500	12.61500	70.39224				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.90500	11.90500	11.90500	98.81952				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.61500	12.61500	12.61500	92.23766				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.56860				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.02186				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	99.98022				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.70276				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.21501				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.29918				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	100.02651				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02 On 14/03/2025 Spot Bond					0.00000	99.96091				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF02 On 12/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	13,000,000,000	9,000,000,000	
Total EPF025 SPOT									10,000,000,000,000.00	13,000,000,000	9,000,000,000	
Total For EPF025									10,000,000,000,000.00	13,000,000,000	9,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC5 On 10/11/2022 Spot Bond					0.00000	100.64351				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	99.96343				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.63475				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.25234				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.11421				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.87377				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	99.80659				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	101.16950				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.62529				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.80483				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.54325				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.56447				0.00	0	
Total ERS3B9 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 ERS3B9									0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.55377			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.57499			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.55405			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.52922			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.55043			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.84000	102.06239	7.84000	102.04109			0.00	0	1,500,000,00
Total ES23 SPOT									0.00	0	1,500,000,00
Total For ES23									0.00	0	1,500,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	101.28171	10.00000	101.25496			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.76500	97.87525	9.76500	97.84976		804,729,744,000.00		82,409,600	4,024,779,30
Total ES26 SPOT								804,729,744,000.00		82,409,600	4,024,779,30
Total For ES26								804,729,744,000.00		82,409,600	4,024,779,30
ES26/R On 02/04/2026 Spot Bond			7.85000	103.51042	7.85000	103.48865			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.08500	72.45017	12.08000	72.45112		8,294,974,810,000.00		686,386,000	2,161,401,20
Total ES33 SPOT								8,294,974,810,000.00		686,386,000	2,161,401,20
Total For ES33								8,294,974,810,000.00		686,386,000	2,161,401,20
ES33/R On 15/09/2033 Spot Bond			7.50000	99.95999	7.50000	99.94000			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.39500	74.79828	12.38000	74.85718		10,580,518,261,000.00		853,611,800	754,637,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES42 SPOT									10,580,518,261,000.00	853,611,800	754,637,100
Total For ES42									10,580,518,261,000.00	853,611,800	754,637,100
ES42/R On 25/04/2042 Spot Bond			8.50000	103.25889	8.50000	103.23540			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.60500	11.60500	11.60500	100.51543			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			12.74000	12.74000	12.74000	95.87243			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.25837			0.00	0	29,800,000
Total EXX05 SPOT									0.00	0	29,800,000
Total For EXX05									0.00	0	29,800,000
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.70522			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.42609			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.58802			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.93541			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.06343			0.00	0	
Total FIFB19 SPOT									0.00	0	
Total For FIFB19									0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.80359			0.00	0	
Total FIFG01 SPOT									0.00	0	
Total For FIFG01									0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.84471			0.00	0	2,970,000,000
Total FIFG02 SPOT									0.00	0	2,970,000,000
Total For FIFG02									0.00	0	2,970,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.43068				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.45343				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.45913				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	100.71442				0.00	0	1,100,000,00
Total FRB22 SPOT										0.00	0	1,100,000,00
Total For FRB22										0.00	0	1,100,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.90095				0.00	3,880,000,000	1,940,000,00
Total FRB23 SPOT										0.00	3,880,000,000	1,940,000,00
Total For FRB23										0.00	3,880,000,000	1,940,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.30860				0.00	0	350,900,00
Total FRB24 SPOT										0.00	0	350,900,00
Total For FRB24										0.00	0	350,900,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.72813				0.00	0	20,900,00
Total FRB25 SPOT										0.00	0	20,900,00
Total For FRB25										0.00	0	20,900,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.16777				0.00	0	8,286,777,00
Total FRB26 SPOT										0.00	0	8,286,777,00
Total For FRB26										0.00	0	8,286,777,00
FRB27 On 03/06/2026 Spot Bond			9.40500	105.22861	9.40500	105.20218				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.29288				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.30720				0.00	0	
Total FRB29 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 FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.32500	99.75240	9.32500	99.72757			0.00	0	15,700,00
Total FRB30 SPOT									0.00	0	15,700,00
Total For FRB30									0.00	0	15,700,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.39776			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.48000	332.20414	1.48000	332.07313			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.32500	2.32500	2.32500	164.74336			0.00	0	50,000,00
Total FRBI25 SPOT									0.00	0	50,000,00
Total For FRBI25									0.00	0	50,000,00
FRBI28 On 31/03/2028 Spot Bond			3.32000	222.02772	3.32000	221.92909			0.00	0	2,513,600,00
Total FRBI28 SPOT									0.00	0	2,513,600,00
Total For FRBI28									0.00	0	2,513,600,00
FRBI29 On 31/03/2029 Spot Bond			4.19000	4.19000	4.19000	116.15567			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.99000	4.99000	4.99000	232.09054			0.00	0	518,100,00
Total FRBI33 SPOT									0.00	0	518,100,00
Total For FRBI33									0.00	0	518,100,00
FRBI46 On 31/03/2046 Spot Bond			5.15000	101.82550	5.15000	101.77530			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.19000	100.68506	5.19000	100.63539			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.83955	8.83955	8.83955	83.40377			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.87428	8.87428	8.87428	82.51611			0.00	0	
Total FRBZ03 SPOT									0.00	0	
Total For FRBZ03									0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	159.98363			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC171 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	
FRC251 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	102.40414				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC261 On 06/08/2023 Spot Bond					0.00000	101.61071				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	101.11587				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.73400	9.73400	9.73400	101.02032				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC273 On 21/11/2022 Spot Bond					0.00000	100.42893				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC281 On 20/12/2023 Spot Bond					0.00000	101.74607				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.33000	3.33000	3.33000	120.03314				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC283 On 11/11/2024 Spot Bond					0.00000	100.83716				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28 On 20/12/2022 Spot Bond					0.00000	101.57713				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.16000	3.16000	3.16000	117.91168				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	101.55536				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.59628				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.60385				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	102.26315				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	101.97257				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	102.27854				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.29278				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.41653				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.27429				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.25951				0.00	0	
Total FRC308 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 FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.52773				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.71837				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.86087				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.40745				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	99.93590				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.97530				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.69999				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.86059				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.99741				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.73423				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.24310				0.00	184,000,000	92,000,00
Total FRC325 SPOT										0.00	184,000,000	92,000,00
Total For FRC325										0.00	184,000,000	92,000,00
FRC32: On 20/12/2022 Spot Bond					0.00000	102.04692				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.24650				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.28213				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.70000				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.02393				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.58715				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.27891				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.31174				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.72470				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	102.15473				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.56433				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	101.08816				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 20/12/2025 Spot Bond					0.00000	101.97983				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	102.53058				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.34732				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.06877				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.04631				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.27023				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	101.27308				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.25737				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	101.13251				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.08602				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.09456				0.00	0	
Total FRC357 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 FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.71440				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.11817				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.99247				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2023 Spot Bond					0.00000	101.35203				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.80336				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	100.78862				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	101.09387				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	102.44740				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC367 On 31/05/2024 Spot Bond					0.00000	100.28504				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	104.04807				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	104.05949				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.13682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.13283				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	104.16450				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.29605				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.24307				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.23162				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.57812				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.84037				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.75725				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.54993				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.54993				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.52806				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC387 On 16/02/2025 Spot Bond					0.00000	100.52806				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.38515				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	101.07544				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	101.16872				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC391 On 28/10/2022 Spot Bond					0.00000	100.89556				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC392 On 25/04/2023 Spot Bond					0.00000	101.91421				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC393 On 11/11/2024 Spot Bond					0.00000	100.74796				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC394 On 27/03/2024 Spot Bond					0.00000	101.67230				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC395 On 31/01/2027 Spot Bond					0.00000	101.07540				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC396 On 21/07/2025 Spot Bond					0.00000	100.96752				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC397 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	99.51059				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC398 On 21/07/2025 Spot Bond					0.00000	101.03668				0.00	0	
Total FRC398 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 FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.12277				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	101.18634				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC401 On 19/01/2027 Spot Bond			11.00000	11.00000	11.00000	99.84719				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC402 On 20/06/2027 Spot Bond					0.00000	102.36573				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC403 On 19/05/2026 Spot Bond					0.00000	100.73202				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC404 On 19/05/2026 Spot Bond			13.29500	13.29500	13.29500	103.08485				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC405 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	101.62767				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC406 On 06/07/2027 Spot Bond					0.00000	101.57517				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC407 On 13/10/2026 Spot Bond					0.00000	101.29200				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	102.03987				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC409 On 23/09/2025 Spot Bond			11.48500	11.48500	11.48500	104.39558				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC410 On 30/04/2027 Spot Bond					0.00000	101.07544				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	101.16003				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	100.31515				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	101.20489				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	100.29512				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.30263				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	96.18130				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	101.15992				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	100.31388				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	101.19547				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	101.07544				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	101.76094				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42: On 27/09/2028 Spot Bond					0.00000	101.72518				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.72518				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.29299				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	101.07534				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.96446				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.01917				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	100.65703				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.51160				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.54941				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.42533				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.46706				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.40178				0.00	0	
Total FRC433 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 FRC433									0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.42448			0.00	0	
Total FRC434 SPOT									0.00	0	
Total For FRC434									0.00	0	
FRC43 On 20/11/2026 Spot Bond					0.00000	100.29185			0.00	0	
Total FRC435 SPOT									0.00	0	
Total For FRC435									0.00	0	
FRC43 On 21/06/2027 Spot Bond					0.00000	100.27193			0.00	0	
Total FRC436 SPOT									0.00	0	
Total For FRC436									0.00	0	
FRC43 On 31/01/2030 Spot Bond			9.88500	9.88500	9.88500	101.73973			0.00	0	
Total FRC437 SPOT									0.00	0	
Total For FRC437									0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.72000	108.43780	4.72000	108.38542			0.00	0	
Total FRI33 SPOT									0.00	0	
Total For FRI33									0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.88000	119.35036	4.88000	119.29248			0.00	0	
Total FRI38 SPOT									0.00	0	
Total For FRI38									0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.93682			0.00	0	
Total FRJ022 SPOT									0.00	0	
Total For FRJ022									0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.15816			0.00	0	
Total FRJ23 SPOT									0.00	0	
Total For FRJ23									0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.81366			0.00	0	
Total FRJ24 SPOT									0.00	0	
Total For FRJ24									0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.06395			0.00	0	30,000,00
Total FRJ25 SPOT									0.00	0	30,000,00
Total For FRJ25									0.00	0	30,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.22968			0.00	0	
Total FRJ26 SPOT									0.00	0	
Total For FRJ26									0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.26330			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27 On 20/04/2024 Spot Bond					0.00000	101.25713				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.98118				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.27367				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29 On 20/04/2024 Spot Bond					0.00000	100.90492				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.44231				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.47800	4.47800	4.47800	108.07293				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	119.73077				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.63569				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.99000	117.75906	4.99000	117.70161				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.00500	231.89343	5.00500	231.78000				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.13000	115.77001	5.13000	115.71310				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS112 On 07/12/2033 Spot Bond			5.00500	5.00500	5.00500	231.78000				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.50000	160.42273	3.50000	160.35080				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	111.13768	3.70500	111.08724				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.93000	118.62391	4.93000	118.56622				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.12500	229.42649	5.12500	229.31354				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.17500	228.40789	5.17500	228.29512				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.68000	163.47056	2.68000	163.40085				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.20500	227.79933	5.20500	227.68670				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.13000	115.77001	5.13000	115.71310				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			3.59000	219.02599	3.59000	218.92713				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.88000	105.77124	5.88000	105.71714				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			3.80000	216.72363	3.80000	216.62458				0.00	0	
Total FRS129 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.86000	216.07096	3.86000	215.97187				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.71500	217.74605	5.71500	217.63541				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.83000	106.40485	5.83000	106.35056				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.13000	5.13000	5.13000	115.71310				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.11000	116.05171	5.11000	115.99472				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.67000	218.14560	3.67000	218.04667				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.48500	222.21236	5.48500	222.10083				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.80000	216.72363	3.80000	216.62458				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.80000	216.72363	3.80000	216.62458				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.20100	223.36573	3.20100	223.26725				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.45000	160.60656	3.45000	160.53476				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.15000	212.94816	4.15000	212.84884				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.19000	212.52153	4.19000	212.42217				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.42000	160.71699	3.42000	160.64527				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			3.66500	218.20049	3.66500	218.10156				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.20000	4.20000	4.20000	212.31566				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.97395				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	101.05781				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	101.57556				0.00	0	11,800,00
Total FRS180 SPOT										0.00	0	11,800,00
Total For FRS180										0.00	0	11,800,00
FRS18(On 27/09/2025 Spot Bond					0.00000	101.53517				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	166.26685				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	137.86948				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	183.12184				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	201.24788				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.72638				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.80358				0.00	0	16,500,00
Total FRS199 SPOT										0.00	0	16,500,00
Total For FRS199										0.00	0	16,500,00
FRS200 On 12/08/2025 Spot Bond					0.00000	100.65491				0.00	0	9,600,00
Total FRS200 SPOT										0.00	0	9,600,00
Total For FRS200										0.00	0	9,600,00
FRS201 On 06/08/2025 Spot Bond					0.00000	100.35457				0.00	0	11,500,00
Total FRS201 SPOT										0.00	0	11,500,00
Total For FRS201										0.00	0	11,500,00
FRS206 On 14/10/2025 Spot Bond					0.00000	101.10168				0.00	0	5,100,00
Total FRS206 SPOT										0.00	0	5,100,00
Total For FRS206										0.00	0	5,100,00
FRS209 On 18/11/2024 Spot Bond					0.00000	100.50580				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.40131				0.00	0	
Total FRS220 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 FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.56433				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.61561				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	120.56808				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	106.88476				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.80469				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.25656				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	70.16336				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.08755				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	103.76965				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.52370				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	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	95.21881				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.19521				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS257 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	110.66020				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	102.07414				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.29998				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	
FRS266 On 31/03/2032 Spot Bond					0.00000	101.56951				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	112.36329				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.57968				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	
FRS273 On 31/03/2032 Spot Bond					0.00000	101.57153				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	101.92281				0.00	0	
Total FRS278 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 FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	102.08227				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.28641				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.65441				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.49000	10.49000	10.49000	94.89650				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.49000	10.49000	10.49000	94.89650				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.01552				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.77020				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.81400	11.81400	11.81400	89.44131				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	91.37679				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	90.01725				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	94.80873				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	102.20608				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	102.17760				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.57194				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 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	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
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	101.27881				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 30/04/2026 Spot Bond					0.00000	101.07544				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	100.91183				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 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	333.21966				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			0.88500	334.55822	0.88500	334.43166				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	334.25244				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.80474				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.83000	110.58109	4.83000	110.52759				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.49500	71.30196	4.49500	116.89255				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.57000	2.57000	2.57000	163.81539				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.85000	2.85000	2.85000	162.76271				0.00	0	
Total FRS87 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 FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			1.99000	1.99000	1.99000	330.07052			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.21000	7.21000	7.21000	100.51933			0.00	0	1,500,000,00
Total FRX23 SPOT									0.00	0	1,500,000,00
Total For FRX23									0.00	0	1,500,000,00
FRX24 On 10/12/2024 Spot Bond			8.56500	107.13219	8.56500	107.10764			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.57500	104.20969	8.57500	104.18592			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.00000	105.93931	9.00000	105.91383		108,444,600,000.00		12,049,400	70,207,60
Total FRX26 SPOT								108,444,600,000.00		12,049,400	70,207,60
Total For FRX26								108,444,600,000.00		12,049,400	70,207,60
FRX27 On 07/03/2027 Spot Bond			9.44500	102.83788	9.44500	102.81166		1,889,000,000,000.00		200,000,000	100,000,00
Total FRX27 SPOT								1,889,000,000,000.00		200,000,000	100,000,00
Total For FRX27								1,889,000,000,000.00		200,000,000	100,000,00
FRX28 On 26/07/2028 Spot Bond			9.33500	104.81058	9.33500	104.78459			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.17500	98.97484	10.17500	98.94816			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.11500	97.14534	10.11500	97.11929			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.74500	103.43668	10.74500	103.40710			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.68500	74.19638	11.68500	74.17336			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.59784			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.40798				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.39374				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.40339				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.40623				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.80945				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.85359				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.87563				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.83568				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.16167				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.40247				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.69173				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.35601				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.36210				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.46690				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.79000	120.14811	3.79000	120.09324				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.45012				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.12900	106.19019	8.12900	106.16708				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.14575				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.83500	107.14210	7.83500	107.11960				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.94830				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.84065				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.24041				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.92353				0.00	0	
Total GRT25G 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 GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.54254				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.30682				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.04704				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.46083				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.27264				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.02289				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.36184				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.83261				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.38503				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.30707				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.84291				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.42894				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.63622				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.83509				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.28506				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.63378				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.40042				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.00009				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.00011				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.34001				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.33355				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.84753				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.49180				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T3 On 19/03/2025 Spot Bond					0.00000	101.49505				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	101.18314				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.27749				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.42620				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.42628				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.08164				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.01209				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.31103				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.29087				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.38172				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.80000	330.94795	1.80000	330.81455				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	340.67858				0.00	0	
Total HWAY24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.90500	97.61542	10.90500	97.58726			2,181,000,000,000.00	200,000,000	100,000,00
Total HWAY30 SPOT									2,181,000,000,000.00	200,000,000	100,000,00
Total For HWAY30									2,181,000,000,000.00	200,000,000	100,000,00
HWAY3 On 28/02/2033 Spot Bond			4.87000	78.79787	4.87000	109.51476			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.90000	84.45287	11.90000	84.42635			289,960,160,000.00	24,366,400	4,059,354,70
Total HWAY34 SPOT									289,960,160,000.00	24,366,400	4,059,354,70
Total For HWAY34									289,960,160,000.00	24,366,400	4,059,354,70
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.19773	100.00000	10.17529			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.93000	83.66731	11.93000	83.64097			0.00	0	4,590,000,00
Total HWAY35 SPOT									0.00	0	4,590,000,00
Total For HWAY35									0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.19443	100.00000	10.17200			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	100.27458			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.00500	166.03293	2.00000	165.98432			173,765,260,226,000.00	86,665,965,200	665,285,932,60
Total I2025 SPOT									173,765,260,226,000.00	86,665,965,200	665,285,932,60
Total For I2025									173,765,260,226,000.00	86,665,965,200	665,285,932,60
I2029 On 31/03/2029 Spot Bond			3.32000	122.43095	3.32000	122.37659			33,033,474,112,000.00	9,949,841,600	193,917,747,40
Total I2029 SPOT									33,033,474,112,000.00	9,949,841,600	193,917,747,40
Total For I2029									33,033,474,112,000.00	9,949,841,600	193,917,747,40
I2033 On 28/02/2033 Spot Bond			4.23500	113.37756	4.22000	113.48102			787,835,579,608,000.00	186,029,652,800	534,493,009,90
Total I2033 SPOT									787,835,579,608,000.00	186,029,652,800	534,493,009,90
Total For I2033									787,835,579,608,000.00	186,029,652,800	534,493,009,90
I2038 On 31/01/2038 Spot Bond			4.24000	129.12944	4.23000	129.22909			98,920,874,800,000.00	23,330,395,000	552,949,502,10
Total I2038 SPOT									98,920,874,800,000.00	23,330,395,000	552,949,502,10
Total For I2038									98,920,874,800,000.00	23,330,395,000	552,949,502,10
I2046 On 31/03/2046 Spot Bond			4.26000	117.30487	4.25000	117.44046			320,489,690,868,000.00	75,232,321,800	480,404,909,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2046 SPOT									20,489,690,868,000.00	75,232,321,800	480,404,909,50
Total For I2046									20,489,690,868,000.00	75,232,321,800	480,404,909,50
I2050 On 31/12/2050 Spot Bond			4.29700	117.91325	4.29000	118.00802			441,505,001,142,600.00	102,747,265,800	454,422,932,90
Total I2050 SPOT									1,505,001,142,600.00	102,747,265,800	454,422,932,90
Total For I2050									1,505,001,142,600.00	102,747,265,800	454,422,932,90
IBG01 On 07/02/2025 Spot Bond					0.00000	100.66187			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.68075			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.65000	331.53596	1.65000	331.40366			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.73807			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.68393			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.63397			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total IBL133 SPOT									0.00	0	
Total For IBL133									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.01878			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.42811			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.63136			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	100.71822				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.66092				0.00	0	12,300,00
Total IBL138 SPOT										0.00	0	12,300,00
Total For IBL138										0.00	0	12,300,00
IBL141 On 20/02/2023 Spot Bond					0.00000	100.39630				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.84151				0.00	0	19,400,00
Total IBL145 SPOT										0.00	0	19,400,00
Total For IBL145										0.00	0	19,400,00
IBL147 On 03/07/2025 Spot Bond					0.00000	101.31945				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.32552				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.33518				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.44433				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.80589				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.77957				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.87294				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.07934				0.00	0	
Total IBL161 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 IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.99297				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.02217				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.71536				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.60935				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.01130				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.90977				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.34120				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.54771				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.00005				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.11551				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.97655				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.80922				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.71162				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.66131				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.18961				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.19432				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.46326				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.06675				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.06438				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.05645				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.06200				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.78395				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL208 On 31/01/2025 Spot Bond					0.00000	100.85505				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.48989				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond					0.00000	100.36940				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond					0.00000	100.33777				0.00	540,000,000	270,000,000
Total IBL212 SPOT										0.00	540,000,000	270,000,000
Total For IBL212										0.00	540,000,000	270,000,000
IBL213 On 22/02/2023 Spot Bond					0.00000	100.33777				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond					0.00000	100.33777				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.63499				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	99.86068				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	99.87239				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	101.19066				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.88728				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.98692				0.00	0	
Total IBL220 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 IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.97196				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.38500	8.38500	8.38500	101.86386				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.69807				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.71562				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.34731				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.71267				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.50686				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.06024				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	99.97841				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	99.97786				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	99.82126				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.28500	9.28500	9.28500	101.12640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.36184				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.41313				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.91933				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	99.58746				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.77235				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.94162				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.03587				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			11.12500	101.41468	11.12500	96.63515				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.86128				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.89936				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.72031				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL244 On 16/08/2027 Spot Bond			10.22500	10.22500	10.22500	96.76958				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.55739				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.67000	102.82366	8.67000	102.79994				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.04000	103.55938	7.04000	103.53969				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.05481				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.86500	102.27057	9.86500	102.24382				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.23500	103.93631	11.23500	103.91363				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.44500	104.10532	10.44500	104.07637				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.66152				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.04704				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.63512				0.00	16,302,200,000	10,200,000,000
Total IDCG16 SPOT										0.00	16,302,200,000	10,200,000,000
Total For IDCG16										0.00	16,302,200,000	10,200,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.71162				0.00	0	
Total IDCG17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	99.70826				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	99.93247				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.35859				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	97.46271				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	99.94241				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.17500	101.33604	9.17500	101.31121				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.96310				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV01 On 22/03/2023 Spot Bond					0.00000	101.36150				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV05 On 22/01/2026 Spot Bond					0.00000	104.74262				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV06 On 09/03/2026 Spot Bond					0.00000	100.03568				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV07 On 12/06/2026 Spot Bond					0.00000	104.72247				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV08 On 24/08/2026 Spot Bond					0.00000	101.02415				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.16008				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.56797				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.49542				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.50080				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.77261				0.00	0	3,100,00
Total IPF24 SPOT										0.00	0	3,100,00
Total For IPF24										0.00	0	3,100,00
IPF25 On 15/10/2023 Spot Bond					0.00000	101.03526				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.67090				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.67953				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.68306				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.23510				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.34147				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF33 On 12/12/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.41372				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.39193				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.46000	209.66743	4.46000	209.56793				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.05856				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.36000	210.71931	4.36000	210.61986				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.28644				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.35522				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.41558				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.06447				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.06376				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.94301				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.14452				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.22159				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.61895				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.55000	101.61903	7.55000	101.59844				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.34848				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.46914				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.56500	100.57204	7.56500	100.55175				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.11389				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.60000	100.12598	7.60000	100.24757				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.00013				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.54000	100.12385	7.54000	100.10338				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.03968				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.48496				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.25000	6.25000	6.25000	101.69179				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.02329				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	99.85227				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.25095				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.90000	7.90000	7.90000	99.89730				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.60000	8.60000	8.60000	99.12623				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.96226				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.93735				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC215 On 04/04/2023 Spot Bond			7.03500	7.03500	7.03500	102.76023				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.78500	102.54372	8.78500	102.51964				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.53500	102.07465	7.53500	101.44849				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.64815				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.42500	9.42500	9.42500	100.55300				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.87435				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.48517				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.35586				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.22450				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.54713				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	99.39221				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	99.15784				0.00	0	
Total IVZ107 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 IVZ107										0.00	0	
IVZ108 On 08/09/2022 Spot Bond			6.15000	6.15000	6.15000	6.15000				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	99.86539				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	99.63068				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	99.66415				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	99.50981				0.00	0	
Total IVZ112 SPOT										0.00	0	
Total For IVZ112										0.00	0	
IVZ113 On 10/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.44258				0.00	0	
Total IVZ113 SPOT										0.00	0	
Total For IVZ113										0.00	0	
IVZ115 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	59,300,000,00
Total IVZ115 SPOT										0.00	0	59,300,000,00
Total For IVZ115										0.00	0	59,300,000,00
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	99.81159				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.50451				0.00	0	31,600,00
Total KAP012 SPOT										0.00	0	31,600,00
Total For KAP012										0.00	0	31,600,00
KAP014 On 19/07/2024 Spot Bond					0.00000	101.20169				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.07667				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	101.02215				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	101.25999				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.95277				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	99.94055				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	99.94037				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.59703				0.00	0	1,000,000.00
Total KAP022 SPOT										0.00	0	1,000,000.00
Total For KAP022										0.00	0	1,000,000.00
KAP022 On 04/03/2027 Spot Bond					0.00000	100.14175				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	101.07090				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.10989				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.15838				0.00	0	198,200.00
Total KAP11 SPOT										0.00	0	198,200.00
Total For KAP11										0.00	0	198,200.00
KW01 On 31/10/2027 Spot Bond			9.92500	119.06390	9.92500	119.03256				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL06 On 04/10/2022 Spot Bond			8.46000	104.59091	8.46000	104.56680				0.00	0	1,564,545,30
Total LGL06 SPOT										0.00	0	1,564,545,30
Total For LGL06										0.00	0	1,564,545,30
LGL07 On 04/10/2022 Spot Bond					0.00000	101.45368				0.00	0	400,000,00
Total LGL07 SPOT										0.00	0	400,000,00
Total For LGL07										0.00	0	400,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.72092				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.60678				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.25011				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.04015				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.11799				0.00	0	1,000,000,00
Total LHC01 SPOT										0.00	0	1,000,000,00
Total For LHC01										0.00	0	1,000,000,00
LHC02 On 19/07/2027 Spot Bond					0.00000	101.12775				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.35519				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.42325				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.43176				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.22867				0.00	100,000,000	50,000,00
Total MBF065 SPOT										0.00	100,000,000	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF065										0.00	100,000,000	50,000,000
MBF065 On 17/11/2023 Spot Bond					0.00000	100.53262				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF070 On 28/05/2024 Spot Bond					0.00000	100.44948				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF071 On 17/09/2024 Spot Bond					0.00000	99.91453				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF072 On 31/05/2025 Spot Bond					0.00000	100.20043				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP038 On 02/11/2022 Spot Bond					0.00000	100.89169				0.00	8,000,000,000	4,000,000,000
Total MBP038 SPOT										0.00	8,000,000,000	4,000,000,000
Total For MBP038										0.00	8,000,000,000	4,000,000,000
MBP040 On 23/02/2023 Spot Bond					0.00000	100.38686				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP043 On 27/07/2023 Spot Bond					0.00000	100.89066				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP045 On 27/09/2023 Spot Bond					0.00000	101.59028				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP047 On 26/02/2024 Spot Bond					0.00000	100.71525				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP049 On 27/03/2024 Spot Bond					0.00000	101.61740				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP051 On 12/03/2023 Spot Bond					0.00000	100.15557				0.00	500,000,000	500,000,000
Total MBP051 SPOT										0.00	500,000,000	500,000,000
Total For MBP051										0.00	500,000,000	500,000,000
MBP051 On 26/03/2024 Spot Bond					0.00000	101.23872				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.17500	9.17500	9.17500	106.26481			734,000,000,000.00		80,000,000	40,000,000
Total MMIG04 SPOT									734,000,000,000.00		80,000,000	40,000,000
Total For MMIG04									734,000,000,000.00		80,000,000	40,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.26158			0.00		0	
Total MMIG06 SPOT									0.00		0	
Total For MMIG06									0.00		0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.76404			0.00		0	
Total MMIG07 SPOT									0.00		0	
Total For MMIG07									0.00		0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.94061			0.00		0	
Total MML01 SPOT									0.00		0	
Total For MML01									0.00		0	
MML02 On 10/12/2026 Spot Bond			9.82500	100.56391	9.82500	100.53755			0.00		0	13,300,000
Total MML02 SPOT									0.00		0	13,300,000
Total For MML02									0.00		0	13,300,000
MML03 On 15/03/2028 Spot Bond					0.00000	101.38545			0.00		0	
Total MML03 SPOT									0.00		0	
Total For MML03									0.00		0	
MML04 On 15/03/2028 Spot Bond			10.07500	89.55261	10.07500	90.84953			0.00		0	
Total MML04 SPOT									0.00		0	
Total For MML04									0.00		0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.55049			0.00		0	
Total MML05 SPOT									0.00		0	
Total For MML05									0.00		0	
MML06 On 25/05/2029 Spot Bond			10.58500	100.27839	10.58500	100.25029			0.00		0	
Total MML06 SPOT									0.00		0	
Total For MML06									0.00		0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.25032			0.00		0	
Total MTN09 SPOT									0.00		0	
Total For MTN09									0.00		0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.12217			0.00		0	4,500,000,000
Total MTN10 SPOT									0.00		0	4,500,000,000
Total For MTN10									0.00		0	4,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN12 On 04/06/2023 Spot Bond					0.00000	100.80429				0.00	500,000,000	500,000,000
Total MTN12 SPOT										0.00	500,000,000	500,000,000
Total For MTN12										0.00	500,000,000	500,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	101.85536				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.45450				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.13317				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.42564				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.62012				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.11615				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.67304				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.09259				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.77000	96.78930	9.77000	96.76421				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.96045				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.18571				0.00	0	
Total MTN25 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 MTN25									0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.94718			0.00	0	4,500,000,00
Total MTN26 SPOT									0.00	0	4,500,000,00
Total For MTN26									0.00	0	4,500,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	103.41131			0.00	0	
Total MTN27 SPOT									0.00	0	
Total For MTN27									0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.43566			0.00	0	
Total MTN28 SPOT									0.00	0	
Total For MTN28									0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.44978			0.00	0	
Total MTN29 SPOT									0.00	0	
Total For MTN29									0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.78951			0.00	11,928,300,000	6,500,000,00
Total MTN30 SPOT									0.00	11,928,300,000	6,500,000,00
Total For MTN30									0.00	11,928,300,000	6,500,000,00
MTN31 On 13/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		870,000,000,000,000.00	88,700,000,000	54,000,000,00	
Total MTN31 SPOT								0,000,000,000,000.00	88,700,000,000	54,000,000,00	
Total For MTN31								0,000,000,000,000.00	88,700,000,000	54,000,000,00	
MTN32 On 13/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		520,000,000,000,000.00	185,200,000,000	104,100,000,00	
Total MTN32 SPOT								0,000,000,000,000.00	185,200,000,000	104,100,000,00	
Total For MTN32								0,000,000,000,000.00	185,200,000,000	104,100,000,00	
MTN33 On 13/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		870,000,000,000,000.00	148,700,000,000	98,400,000,00	
Total MTN33 SPOT								0,000,000,000,000.00	148,700,000,000	98,400,000,00	
Total For MTN33								0,000,000,000,000.00	148,700,000,000	98,400,000,00	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.43670			0.00	0	
Total MWAR04 SPOT									0.00	0	
Total For MWAR04									0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.45935			0.00	0	
Total MWAR05 SPOT									0.00	0	
Total For MWAR05									0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.72773			0.00	0	
Total MWAR06 SPOT									0.00	0	
Total For MWAR06									0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.45357			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.45369				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.43122				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.76898				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.05610				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.32019				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.19000	102.58773	8.19000	102.56506				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.55000	102.41544	8.55000	102.39214				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.70500	100.59708	10.70500	100.56858				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.20165				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.88163				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.94514				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG05 On 25/10/2024 Spot Bond					0.00000	100.99087				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.87421				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	99.94400				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.11500	106.96462	8.11500	106.94150				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.62500	102.54854	8.62500	102.52500				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.36000	105.66694	9.36000	105.64053				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.37500	105.94633	9.37500	105.91981				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.61500	105.39813	9.61500	105.37123				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.45000	103.61799	7.45000	103.59713				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.30300	109.91508	8.30300	109.89079				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.34500	109.86297	9.34500	109.83570				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			7.87000	7.87000	7.87000	101.85990				0.00	0	107,500,00
Total NBK25A SPOT										0.00	0	107,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK25A										0.00	0	107,500,00
NBK25I On 12/02/2025 Spot Bond					0.00000	102.39999				0.00	15,980,000,000	15,980,000,00
Total NBK25B SPOT										0.00	15,980,000,000	15,980,000,00
Total For NBK25B										0.00	15,980,000,000	15,980,000,00
NBK26I On 10/05/2023 Spot Bond			100.00000	66.50024	100.00000	66.35386				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.17404				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			9.24000	109.60631	9.24000	109.57941				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			8.05000	102.76924	8.05000	102.74720				0.00	0	112,500,00
Total NBK28A SPOT										0.00	0	112,500,00
Total For NBK28A										0.00	0	112,500,00
NBK29I On 31/07/2026 Spot Bond			8.74500	106.90664	8.74500	106.88179				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			8.14000	102.55539	8.14000	102.53316				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31I On 09/11/2023 Spot Bond			7.95000	104.80905	7.95000	104.78685				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.97364				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.34699				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.81103				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.50000	11.50000	11.50000	79.34003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.40987				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.28084				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.82580				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.20736				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.58389				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.88112				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.36484				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.87937				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.03005				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.90075				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.16994				0.00	0	1,000,000.00
Total NBKB56 SPOT										0.00	0	1,000,000.00
Total For NBKB56										0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.92416				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.23966				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.46336				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.38535				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.75341				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.97328				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.48373				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.83832				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			10.67000	99.78896	10.67000	99.76078				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.83939				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.32500	100.03224	10.32500	100.00488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.83832				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.83644				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.83429				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.93196				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.93196				0.00	0	150,000,00
Total NDAL03 SPOT										0.00	0	150,000,00
Total For NDAL03										0.00	0	150,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	100.39494				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.73327				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.11373				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.24767				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.19078				0.00	0	800,00
Total NGL07 SPOT										0.00	0	800,00
Total For NGL07										0.00	0	800,00
NGL08 On 02/07/2025 Spot Bond					0.00000	106.56390				0.00	0	5,400,00
Total NGL08 SPOT										0.00	0	5,400,00
Total For NGL08										0.00	0	5,400,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL09 On 19/06/2026 Spot Bond					0.00000	102.60564				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.45120				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.59710				0.00	0	13,500,00
Total NGLT1B SPOT										0.00	0	13,500,00
Total For NGLT1B										0.00	0	13,500,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.68561				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.84812				0.00	0	22,600,00
Total NGT104 SPOT										0.00	0	22,600,00
Total For NGT104										0.00	0	22,600,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.26116				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.12022				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.55113				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.83597				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.02720				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.05358				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.23871				0.00	0	
Total NGT111 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 NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.21508				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	99.97630				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.43027				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	102.13267				0.00	440,000,000	870,000,00
Total NHM018 SPOT										0.00	440,000,000	870,000,00
Total For NHM018										0.00	440,000,000	870,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.18488				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.01699				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.38180				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.17500	5.17500	5.17500	228.29512				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.17000	3.17000	3.17000	223.61735				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.75500	2.75500	2.75500	163.11893				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	116.15567				0.00	0	1,931,500,00
Total NI29 SPOT										0.00	0	1,931,500,00
Total For NI29										0.00	0	1,931,500,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	117.84518				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.86000	2.86000	2.86000	162.72527				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	266.90801	3.45000	266.78856				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.66000	2.66000	2.66000	163.47613				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.81500	2.81500	2.81500	227.67213				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			2.96000	226.10405	2.96000	226.00583				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.00000	91.81817	5.00000	117.55823				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.81377				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	100.87504				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	140.25554				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN022 On 31/10/2025 Spot Bond					0.00000	100.22347				0.00	0	12,900,00
Total NN022 SPOT										0.00	0	12,900,00
Total For NN022										0.00	0	12,900,00
NN023 On 07/11/2025 Spot Bond					0.00000	100.53778				0.00	0	10,300,00
Total NN023 SPOT										0.00	0	10,300,00
Total For NN023										0.00	0	10,300,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.29112				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.41983				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.16838				0.00	0	4,700,00
Total NN034 SPOT										0.00	0	4,700,00
Total For NN034										0.00	0	4,700,00
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	123.54809				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.22855				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.44228				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.74299				0.00	0	20,800,00
Total NN040 SPOT										0.00	0	20,800,00
Total For NN040										0.00	0	20,800,00
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	100.67012				0.00	0	
Total NN046 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	152.95090				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	145.88825				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.00005				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	96.16171				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.52002				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.79658				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.00004				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	99.68107				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.17363				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.58372				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.45779				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.85536				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.96045				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.85536				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.08955				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.38633				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.18912				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.26688				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	99.83402				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	93.35265				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 24/06/2025 Spot Bond					0.00000	124.25000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.27000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	126.75000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	124.70000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	123.02045				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: 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	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: 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	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.23335				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	104.87019				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 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 NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 08/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08: On 19/09/2022 Spot Bond					0.00000	99.87008				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF08: 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	
NNF08: 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	
NNF08: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.46992				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.77877				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.42185				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.43401				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.40283				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.34958				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.90195				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.45671				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.43078				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.37483				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.62378				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.38324				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.55000	104.94501	8.55000	104.92071				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.08000	210.52533	2.08000	210.43888				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.43500	107.02825	11.43500	106.99574			1,372,200,000,000.00	120,000,000	480,000,000	
Total NRA028 SPOT									1,372,200,000,000.00	120,000,000	480,000,000	
Total For NRA028									1,372,200,000,000.00	120,000,000	480,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	16.02764	100.00000	15.99217			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	100.98238				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC26 On 07/12/2023 Spot Bond					0.00000	100.65133				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.29581				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.46697				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.40984				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	100.92467				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.63732				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.09331				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.09686				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.92873				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.65685				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.59500	105.06528	8.59500	105.04125				0.00	0	2,230,000,00
Total OML07 SPOT										0.00	0	2,230,000,00

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 OML07									0.00	0	2,230,000,00
OML09 On 14/09/2022 Spot Bond			8.13500	99.97772	8.13500	99.95544			0.00	0	
Total OML09 SPOT									0.00	0	
Total For OML09									0.00	0	
OML10 On 14/09/2025 Spot Bond			9.00000	106.03513	9.00000	106.00977		720,000,000,000.00	80,000,000	710,000,00	
Total OML10 SPOT								720,000,000,000.00	80,000,000	710,000,00	
Total For OML10								720,000,000,000.00	80,000,000	710,000,00	
OML11 On 11/06/2024 Spot Bond					0.00000	100.61269			0.00	0	
Total OML11 SPOT									0.00	0	
Total For OML11									0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.26451			0.00	0	
Total OML12 SPOT									0.00	0	
Total For OML12									0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.76342			0.00	0	
Total OML13 SPOT									0.00	0	
Total For OML13									0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.42303			0.00	0	
Total OML14 SPOT									0.00	0	
Total For OML14									0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.26776			0.00	0	400,000,00
Total PEP01 SPOT									0.00	0	400,000,00
Total For PEP01									0.00	0	400,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	100.95505			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.35050			0.00	0	
Total PEP03 SPOT									0.00	0	
Total For PEP03									0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.38757			0.00	0	
Total PEP04 SPOT									0.00	0	
Total For PEP04									0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.31592			0.00	0	
Total PMM56 SPOT									0.00	0	
Total For PMM56									0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.24146			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.25899				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.87000	108.07284	8.92500	107.84837			754,008,042,317,000.00	1,888,839,689,100	1,790,792,181,100	
Total R186 SPOT									54,008,042,317,000.00	888,839,689,100	790,792,181,100	
Total For R186									54,008,042,317,000.00	888,839,689,100	790,792,181,100	
R197 On 07/12/2023 Spot Bond			0.56500	335.83421	0.58000	335.65002			212,794,209,291,500.00	376,626,919,100	298,142,225,500	
Total R197 SPOT									12,794,209,291,500.00	376,626,919,100	298,142,225,500	
Total For R197									12,794,209,291,500.00	376,626,919,100	298,142,225,500	
R202 On 07/12/2033 Spot Bond			4.23500	248.50026	4.17500	249.73623			421,888,485,942,000.00	99,619,477,200	194,495,112,600	
Total R202 SPOT									1,888,485,942,000.00	99,619,477,200	194,495,112,600	
Total For R202									1,888,485,942,000.00	99,619,477,200	194,495,112,600	
R2023 On 28/02/2023 Spot Bond			6.95000	100.65514	6.95000	100.63657			641,480,732,700,000.00	92,299,386,000	220,210,216,300	
Total R2023 SPOT									1,480,732,700,000.00	92,299,386,000	220,210,216,300	
Total For R2023									1,480,732,700,000.00	92,299,386,000	220,210,216,300	
R2030 On 31/01/2030 Spot Bond			10.36000	88.96765	10.40500	88.73305			239,288,888,128,000.00	1,084,873,444,800	1,971,948,063,800	
Total R2030 SPOT									19,288,888,128,000.00	084,873,444,800	1,971,948,063,800	
Total For R2030									19,288,888,128,000.00	084,873,444,800	1,971,948,063,800	
R2032 On 31/03/2032 Spot Bond			10.82000	88.66638	10.86500	88.40468			932,493,937,536,000.00	640,711,084,800	1,203,017,100,300	
Total R2032 SPOT									12,493,937,536,000.00	640,711,084,800	203,017,100,300	
Total For R2032									12,493,937,536,000.00	640,711,084,800	203,017,100,300	
R2035 On 28/02/2035 Spot Bond			11.15000	85.18398	11.15000	85.15845			784,422,088,215,000.00	249,723,954,100	1,646,187,214,300	
Total R2035 SPOT									14,422,088,215,000.00	249,723,954,100	1,646,187,214,300	
Total For R2035									14,422,088,215,000.00	249,723,954,100	1,646,187,214,300	
R2037 On 31/01/2037 Spot Bond			11.29000	81.37628	11.29000	81.35199			959,558,860,935,000.00	793,583,601,500	1,662,141,801,500	
Total R2037 SPOT									19,558,860,935,000.00	793,583,601,500	1,662,141,801,500	
Total For R2037									19,558,860,935,000.00	793,583,601,500	1,662,141,801,500	
R2040 On 31/01/2040 Spot Bond			11.38000	83.19455	11.37000	83.23395			819,909,183,668,000.00	862,909,418,600	887,167,872,700	
Total R2040 SPOT									19,909,183,668,000.00	862,909,418,600	387,167,872,700	
Total For R2040									19,909,183,668,000.00	862,909,418,600	387,167,872,700	
R2044 On 31/01/2044 Spot Bond			11.36500	80.18032	11.34500	80.28796			440,822,079,027,500.00	390,745,453,500	1,335,876,457,200	
Total R2044 SPOT									10,822,079,027,500.00	390,745,453,500	335,876,457,200	
Total For R2044									10,822,079,027,500.00	390,745,453,500	335,876,457,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048 On 28/02/2048 Spot Bond			11.29000	79.18113	11.28000	79.22494		652,735,650,140,000.00	1,829,294,566,000	1,735,695,642,10	
Total R2048 SPOT								2,735,650,140,000.00	829,294,566,000	735,695,642,10	
Total For R2048								2,735,650,140,000.00	829,294,566,000	735,695,642,10	
R209 On 31/03/2036 Spot Bond			11.13500	69.06500	11.13000	69.07044		201,096,038,550,000.00	107,866,730,000	684,362,948,50	
Total R209 SPOT								1,096,038,550,000.00	107,866,730,000	584,362,948,50	
Total For R209								1,096,038,550,000.00	107,866,730,000	584,362,948,50	
R210 On 31/03/2028 Spot Bond			2.45000	232.02726	2.46000	231.81180		104,498,146,270,000.00	42,652,304,600	287,180,402,30	
Total R210 SPOT								14,498,146,270,000.00	42,652,304,600	287,180,402,30	
Total For R210								14,498,146,270,000.00	42,652,304,600	287,180,402,30	
R213 On 28/02/2031 Spot Bond			10.69000	80.02383	10.73500	79.78794		908,715,781,759,000.00	552,733,001,100	1,113,047,277,70	
Total R213 SPOT								18,715,781,759,000.00	552,733,001,100	113,047,277,70	
Total For R213								18,715,781,759,000.00	552,733,001,100	113,047,277,70	
R214 On 28/02/2041 Spot Bond			11.29500	63.35756	11.28000	63.41943		580,781,391,445,500.00	317,023,584,900	437,116,913,00	
Total R214 SPOT								10,781,391,445,500.00	317,023,584,900	437,116,913,00	
Total For R214								10,781,391,445,500.00	317,023,584,900	437,116,913,00	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.46945		0.00	0	500,000,00	
Total RDFB12 SPOT								0.00	0	500,000,00	
Total For RDFB12								0.00	0	500,000,00	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.18930		0.00	0	4,200,00	
Total RDFB14 SPOT								0.00	0	4,200,00	
Total For RDFB14								0.00	0	4,200,00	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.48770		0.00	0		
Total RDFB15 SPOT								0.00	0		
Total For RDFB15								0.00	0		
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.93039		0.00	0		
Total RDFB17 SPOT								0.00	0		
Total For RDFB17								0.00	0		
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.85902		0.00	0		
Total RDFB18 SPOT								0.00	0		
Total For RDFB18								0.00	0		
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.88037		0.00	0		
Total RDFB20 SPOT								0.00	0		
Total For RDFB20								0.00	0		
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.80270		0.00	0		
Total RDFB21 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 RDFB21										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.86618				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.48120				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	102.04223				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	101.00844				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	99.85865				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	96.72084				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	100.07492				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.84774				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.37981				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.20368				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.05413				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.71517				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED704 On 17/04/2023 Spot Bond					0.00000	102.11693				0.00	0	3,570,000.00
Total RED705 SPOT										0.00	0	3,570,000.00
Total For RED705										0.00	0	3,570,000.00
RES40 On 13/10/2022 Spot Bond					0.00000	101.08793				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.26696				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.17423				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.63946				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.75222				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.83970				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.47475				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.56204				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.66539				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.91799				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.26248				0.00	66,500,000,000	1,033,800,000,000
Total RN2027 SPOT										0.00	66,500,000,000	1,033,800,000,000
Total For RN2027										0.00	66,500,000,000	1,033,800,000,000
RW23 On 10/12/2023 Spot Bond			8.73000	103.34164	8.73000	103.31751				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.55000	96.93131	11.55000	96.90158			1,386,000,000,000.00	120,000,000	60,000,000	
Total RW28 SPOT									1,386,000,000,000.00	120,000,000	60,000,000	
Total For RW28									1,386,000,000,000.00	120,000,000	60,000,000	
RW31 On 30/06/2031 Spot Bond			12.03500	94.94780	12.03500	94.91748			0.00	0		
Total RW31 SPOT									0.00	0		
Total For RW31									0.00	0		
RWL26 On 30/06/2026 Spot Bond					0.00000	101.91426			0.00	0		
Total RWL26 SPOT									0.00	0		
Total For RWL26									0.00	0		
RWL28 On 30/06/2028 Spot Bond			11.08500	96.17005	11.08500	96.14171			0.00	0		
Total RWL28 SPOT									0.00	0		
Total For RWL28									0.00	0		
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total SBK24/JIBAR SPOT									0.00	0		
Total For SBK24/JIBAR									0.00	0		
SBN02 On 02/08/2024 Spot Bond					0.00000	101.05437			0.00	0		
Total SBN02 SPOT									0.00	0		
Total For SBN02									0.00	0		
SBN03 On 03/08/2026 Spot Bond					0.00000	101.19799			0.00	0		
Total SBN03 SPOT									0.00	0		
Total For SBN03									0.00	0		
SBS20 On 15/05/2026 Spot Bond			9.12000	106.12638	9.12000	106.10066			0.00	0	13,200,000	
Total SBS20 SPOT									0.00	0	13,200,000	
Total For SBS20									0.00	0	13,200,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.34165			0.00	0		
Total SBS21 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 SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.58000	102.70006	8.58000	102.67662				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.18000	99.43578	9.18000	99.41152				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.50000	103.52679	9.50000	103.50055				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.67000	102.43317	8.67000	102.40955				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.80500	101.71698	8.80500	101.69316				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.44000	97.49956	10.44000	97.47259				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.63000	103.85809	6.63000	103.83943				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.95500	108.11338	8.95500	108.08765				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.60000	108.49492	9.60000	108.46727				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.28000	102.16651	7.28000	102.14676				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.09405				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.44000	8.44000	8.44000	102.83321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.04311				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.88497				0.00	0	53,000,00
Total SBS53 SPOT										0.00	0	53,000,00
Total For SBS53										0.00	0	53,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	100.85552				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.90673				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.21939				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.05060				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.49682				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.47112				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.93408				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.41631				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.63824				0.00	0	10,000,00
Total SBS68 SPOT										0.00	0	10,000,00
Total For SBS68										0.00	0	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS69 On 02/12/2034 Spot Bond					0.00000	100.20557				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.70975				0.00	260,000,000	130,000,000
Total SBS70 SPOT										0.00	260,000,000	130,000,000
Total For SBS70										0.00	260,000,000	130,000,000
SBS71 On 02/02/2027 Spot Bond					0.00000	100.58129				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.18902				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.90986				0.00	5,000,000,000	5,000,000,000
Total SBS74 SPOT										0.00	5,000,000,000	5,000,000,000
Total For SBS74										0.00	5,000,000,000	5,000,000,000
SBS75 On 26/04/2027 Spot Bond					0.00000	100.94260				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.98025				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.98000	330.24435	1.98000	330.10964			9,498,060,000,000.00		4,797,000,000	3,032,400,000
Total SBSI11 SPOT									9,498,060,000,000.00		4,797,000,000	3,032,400,000
Total For SBSI11									9,498,060,000,000.00		4,797,000,000	3,032,400,000
SBSI14 On 07/12/2033 Spot Bond			5.17500	5.17500	5.17500	228.29512			0.00		0	
Total SBSI14 SPOT									0.00		0	
Total For SBSI14									0.00		0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.28218				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.97598				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.29109				0.00	25,650,000,000	13,071,300,000
Total SBT102 SPOT										0.00	25,650,000,000	13,071,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT102										0.00	25,650,000,000	13,071,300,000
SBT102 On 31/03/2024 Spot Bond					0.00000	105.10081				0.00	0	24,900,000
Total SBT103 SPOT										0.00	0	24,900,000
Total For SBT103										0.00	0	24,900,000
SBT103 On 30/09/2025 Spot Bond					0.00000	105.85419				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT105 On 31/12/2026 Spot Bond					0.00000	102.31516				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT106 On 08/04/2027 Spot Bond					0.00000	101.65989				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT107 On 13/07/2027 Spot Bond					0.00000	101.43636				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.52426				0.00	340,000,000	174,200,000
Total SBT201 SPOT										0.00	340,000,000	174,200,000
Total For SBT201										0.00	340,000,000	174,200,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.25326				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.47000	105.06015	8.47000	105.03634				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.01818				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.92961				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.19241				0.00	5,600,000,000	3,208,200,000

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 SBT207 SPOT										0.00	5,600,000,000	3,208,200,000
Total For SBT207										0.00	5,600,000,000	3,208,200,000
SBT207 On 28/11/2025 Spot Bond					0.00000	102.23962				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.27658				0.00	0	1,860,000,000
Total SBT209 SPOT										0.00	0	1,860,000,000
Total For SBT209										0.00	0	1,860,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	100.80093				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.91136				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.87500	94.21766	9.87500	94.19298				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.79366				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.97997				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.58802				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.58041				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.60297				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.61830				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.61830				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.61070				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.59554				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.61807				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.63342				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.62960				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.62577				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.64826				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.64500	106.66506	8.64500	106.64041				0.00	0	1,098,769,60
Total SNT03 SPOT										0.00	0	1,098,769,60
Total For SNT03										0.00	0	1,098,769,60
SNT05 On 30/11/2025 Spot Bond					0.00000	100.27189				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.99378				0.00	0	1,500,000,00
Total SNT06 SPOT										0.00	0	1,500,000,00
Total For SNT06										0.00	0	1,500,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.64140				0.00	0	
Total SPDA13 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 SPDA13									0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.39713			0.00	0	
Total SPDA14 SPOT									0.00	0	
Total For SPDA14									0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.40391			0.00	0	
Total SPDA15 SPOT									0.00	0	
Total For SPDA15									0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.39966			0.00	0	
Total SPDA16 SPOT									0.00	0	
Total For SPDA16									0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.40745			0.00	0	
Total SPDA17 SPOT									0.00	0	
Total For SPDA17									0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	102.26380			0.00	0	
Total SPG004 SPOT									0.00	0	
Total For SPG004									0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.64357			0.00	0	
Total SPG005 SPOT									0.00	0	
Total For SPG005									0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.35295			0.00	0	
Total SPG007 SPOT									0.00	0	
Total For SPG007									0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.05117			0.00	0	390,000,00
Total SPG008 SPOT									0.00	0	390,000,00
Total For SPG008									0.00	0	390,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	101.60968			0.00	0	
Total SPG009 SPOT									0.00	0	
Total For SPG009									0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.84790			0.00	0	
Total SPG010 SPOT									0.00	0	
Total For SPG010									0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	101.03821			0.00	0	
Total SPG011 SPOT									0.00	0	
Total For SPG011									0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.99953			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.41236				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.49491				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.50000	3.50000	3.50000	160.35080				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.90000	107.96438	8.90000	107.93870				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.22500	82.26645	10.22500	82.24379				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.55702				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.10118				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.35000	105.54670	8.35000	105.52311				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.13000	115.77001	5.13000	115.71310				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.63797				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.92153				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 05/04/2027 Spot Bond					0.00000	101.63431				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	331.56099				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.98828				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.82034				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	101.10764				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.80000	2.80000	2.80000	162.95007				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.13000	5.13000	5.13000	115.71310				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	116.36413				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.64000	3.64000	3.64000	218.37634				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.29276				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.28861				0.00	0	
Total SSN069 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 SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.94024				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.94136				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.81225				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.34274				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.86023				0.00	0	4,700,00
Total SSN077 SPOT										0.00	0	4,700,00
Total For SSN077										0.00	0	4,700,00
SSN07: On 13/07/2023 Spot Bond					0.00000	101.12286				0.00	0	4,000,00
Total SSN078 SPOT										0.00	0	4,000,00
Total For SSN078										0.00	0	4,000,00
SSN08: On 27/08/2024 Spot Bond					0.00000	100.29808				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.99988				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.79322				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	230.85136				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.60412				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.28615				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 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	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.02808				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			11.07000	85.72536	11.07000	85.70028				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.81847				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			3.79000	216.83264	3.79000	216.73360				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.23000	227.29368	5.23000	227.18115				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 10/02/2023 Spot Bond					0.00000	100.64347				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	95.72855				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/12/2022 Spot Bond					0.00000	100.04908				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.21351				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 12/10/2022 Spot Bond					0.00000	101.08692				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN13(On 20/10/2022 Spot Bond					0.00000	100.96927				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	101.22615				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	101.03118				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond					0.00000	100.83122				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	100.90660				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 09/12/2022 Spot Bond					0.00000	100.06529				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	100.37780				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.06903				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16(On 09/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16(On 12/09/2022 Spot Bond					0.00000	101.51945				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16(On 12/12/2022 Spot Bond					0.00000	101.47567				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	101.48766				0.00	0	
Total SSN165 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 SSN165										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.47096				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.48766				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.47520				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16: On 15/09/2022 Spot Bond					0.00000	101.45692				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17: On 19/09/2022 Spot Bond					0.00000	101.39827				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17: On 26/09/2022 Spot Bond					0.00000	101.36438				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17: On 03/10/2022 Spot Bond					0.00000	101.27000				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	100.65472				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	100.70988				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.27926	116.93870	4.27926	116.88377				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.28030	49.92981	4.28030	118.21650				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 30/11/2022 Spot Bond					0.00000	100.23179				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.41604				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	100.27789				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	102.98022				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.41500	102.99580	9.41500	102.96991				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.40250				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.49332				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.53275				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.52369				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.41164				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.40598				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.41164				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A31 On 21/02/2026 Spot Bond			7.54500	99.44540	7.54500	99.42540				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.05500	99.48550	8.05500	99.46415				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.59835				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.70022				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.09953				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.40455				0.00	500,000,000	500,000,000
Total TFS154 SPOT										0.00	500,000,000	500,000,000
Total For TFS154										0.00	500,000,000	500,000,000
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.39340				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.69974				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.14039				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.61114				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.99599				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.32487				0.00	0	
Total TFS164 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 TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.70672				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.85324				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.09742				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.02596				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.11327				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	99.99788				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.45036				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.50608				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.42193				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.97000	9.97000	9.97000	102.94170				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.40718				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.40963				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.43573				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.46902				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.47338				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.46238				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.51115				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.44877				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.76793				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.64566				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.56929				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.41189				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond			8.82500	99.93580	8.82500	99.91235				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.41472				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.41302				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			6.09500	99.75171	6.09500	99.73544				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.42550				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.62214				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.44705				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.44308				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.47028				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.46292				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.56472				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.61268				0.00	0	
Total TH16D2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.58448				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.43709				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.42861				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.42578				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.45743				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.44443				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.44274				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.56116				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.54033				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.52738				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.37214				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.38069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.63000	101.90730	8.63000	101.88352				0.00	0	2,220,000,00
Total TL25 SPOT										0.00	0	2,220,000,00
Total For TL25										0.00	0	2,220,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	102.11664				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.30379				0.00	0	33,400,00
Total TL27 SPOT										0.00	0	33,400,00
Total For TL27										0.00	0	33,400,00
TL28 On 24/04/2025 Spot Bond			9.39500	103.32085	9.39500	103.29494				0.00	0	28,000,000,00
Total TL28 SPOT										0.00	0	28,000,000,00
Total For TL28										0.00	0	28,000,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	102.43042				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.49925				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.75524				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.09701				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.85000	105.87385	8.85000	105.84894			1,924,929,870,000.00		217,506,200	494,854,90
Total TN23 SPOT									1,924,929,870,000.00		217,506,200	494,854,90
Total For TN23									1,924,929,870,000.00		217,506,200	494,854,90
TN23/R On 06/11/2023 Spot Bond			100.00000	49.57938	100.00000	49.47024				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.77500	99.94546	9.77500	99.91956			244,462,975,000.00		25,009,000	1,873,565,00
Total TN25 SPOT									244,462,975,000.00		25,009,000	1,873,565,00
Total For TN25									244,462,975,000.00		25,009,000	1,873,565,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN25/R On 19/08/2025 Spot Bond			100.00000	18.43315	100.00000	18.39258			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.27500	93.80813	11.27500	93.78018		241,512,755,000.00		21,420,200	21,360,925,80
Total TN27 SPOT								241,512,755,000.00		21,420,200	21,360,925,80
Total For TN27								241,512,755,000.00		21,420,200	21,360,925,80
TN27/R On 14/11/2027 Spot Bond			100.00000	13.02324	100.00000	12.99458			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.33500	96.20850	11.33500	96.17969			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.00500	96.84125	12.00500	96.81041		3,361,400,000,000.00		280,000,000	1,380,000,00
Total TN30 SPOT								3,361,400,000,000.00		280,000,000	1,380,000,00
Total For TN30								3,361,400,000,000.00		280,000,000	1,380,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.14958	8.00000	119.12404			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.35700	95.04213	12.35700	95.01117			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.58000	91.64859	12.58000	91.61804		7,716,944,368,000.00		613,429,600	1,826,436,30
Total TN40 SPOT								7,716,944,368,000.00		613,429,600	1,826,436,30
Total For TN40								7,716,944,368,000.00		613,429,600	1,826,436,30
TN40/R On 09/10/2040 Spot Bond			10.75000	104.59408	10.75000	104.56416			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	100.80128			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.82076			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.55000	102.05815	5.55000	102.06473			0.00	0	
Total TNI33 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 TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.67765				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.45420				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.47931				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.51377				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.94500	101.38886	7.94500	100.65485				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	101.30944				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.44874				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			8.06000	103.10342	8.06000	103.08096				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.57080				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.68697				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.55563				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.09594				0.00	0	2,600,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A3 SPOT										0.00	0	2,600,00
Total For TRA4A3										0.00	0	2,600,00
TRA4A On 13/04/2024 Spot Bond			8.35000	105.11539	8.35000	105.09189				0.00	0	2,500,00
Total TRA4A4 SPOT										0.00	0	2,500,00
Total For TRA4A4										0.00	0	2,500,00
TRA4A On 13/04/2024 Spot Bond					0.00000	101.09594				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.95500	103.10633	8.95500	103.08165				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.68224				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.73794				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.64238				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.57348				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.02122				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.02122				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	99.94409				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26 On 07/02/2023 Spot Bond					0.00000	97.59290				0.00	320,000,000	160,000,00
Total TSP261 SPOT										0.00	320,000,000	160,000,00
Total For TSP261										0.00	320,000,000	160,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP262 On 13/02/2023 Spot Bond					0.00000	97.43937				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	96.89420				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.38209				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.11787				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.71698				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.96088				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.82454				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.83340				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 26/09/2022 Spot Bond					0.00000	100.41459				0.00	0	
Total TWC418 SPOT										0.00	0	
Total For TWC418										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.43623				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 28/09/2022 Spot Bond					0.00000	100.33255				0.00	0	
Total TWC420 SPOT										0.00	0	
Total For TWC420										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.16685				0.00	0	
Total TWC421 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 TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.17252				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.08329				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.24500	100.30507	11.24500	100.27476				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.56159				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.54964				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.57295				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.62204				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.63338				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.65151				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.73149				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.74657				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.28249				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.74936			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.55978			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.58816			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.51224			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.27235			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.27991			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.54257			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.39e+017	514,512,345,700	025,526,283,700
Total for SPOT :									1.39e+017	514,512,345,700	025,526,283,700
Total Futures									1.39e+017	514,512,355,234	025,527,608,530
Total Options									0.00	0	166,230
Grand Total:									1.39e+017	514,512,355,234	025,527,774,760