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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/09/2022

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			12.03419	74.02028	12.14911	73.47056			0.00	0	
ES33	On	02/02/2023	Bond Future			12.21687	75.36246	12.33655	74.80365			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.38677	73.01739	12.51146	72.44824			0.00	0	
ES33	On	03/08/2023	Bond Future			12.55088	74.47806	12.68085	73.89783			0.00	0	
ES33	On	02/11/2023	Bond Future			12.74228	72.10630	12.87801	71.51492			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.33273	72.26688	12.44755	71.62864			0.00	0	
ES42	On	02/02/2023	Bond Future			12.49206	73.57932	12.61134	72.93041			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.64707	70.73057	12.77117	70.06971			0.00	0	
ES42	On	03/08/2023	Bond Future			12.79256	72.14726	12.92155	71.47343			0.00	0	
ES42	On	02/11/2023	Bond Future			12.96096	69.26115	13.09541	68.57445			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			167.85293	167.85293	167.69794	167.69794			2,685,646.88	16	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			169.17998	169.17998	169.02409	169.02409			0.00	0	1,92
I2025	On	04/05/2023	Bond Future			172.42861	172.42861	172.27069	172.27069			0.00	0	
I2025	On	03/08/2023	Bond Future			174.09072	174.09072	173.93005	173.93005			0.00	0	
I2025	On	02/11/2023	Bond Future			177.41181	177.41181	177.24792	177.24792			0.00	0	
Total I2025 Future												2,685,646.88	16	9,12
Total For I2025												2,685,646.88	16	9,12
I2029	On	03/11/2022	Bond Future			122.45242	122.45242	122.34493	122.34493			0.00	0	1,52
I2029	On	02/02/2023	Bond Future			124.67302	124.67302	124.56504	124.56504			0.00	0	7,2
I2029	On	04/05/2023	Bond Future			125.75465	125.75465	125.64517	125.64517			0.00	0	
I2029	On	03/08/2023	Bond Future			128.26685	128.26685	128.15568	128.15568			0.00	0	
I2029	On	02/11/2023	Bond Future			129.35213	129.35213	129.23848	129.23848			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			114.94888	114.94888	114.48207	114.48207			0.00	0	1,28
I2033	On	02/02/2023	Bond Future			117.03324	117.03324	116.55927	116.55927			0.00	0	6,14
I2033	On	04/05/2023	Bond Future			117.88207	117.88207	117.39955	117.39955			0.00	0	
I2033	On	03/08/2023	Bond Future			120.23689	120.23689	119.74519	119.74519			0.00	0	
I2033	On	02/11/2023	Bond Future			121.07936	121.07936	120.57801	120.57801			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			129.92113	129.92113	130.12440	130.12440			0.00	0	5,42
I2038	On	02/02/2023	Bond Future			130.34591	130.34591	130.55422	130.55422			0.00	0	
I2038	On	04/05/2023	Bond Future			132.84924	132.84924	133.06248	133.06248			0.00	0	
I2038	On	03/08/2023	Bond Future			133.49848	133.49848	133.71606	133.71606			0.00	0	
I2038	On	02/11/2023	Bond Future			136.04483	136.04483	136.26655	136.26655			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			116.75259	116.75259	116.42900	116.42900			0.00	0	16,42
I2046	On	02/02/2023	Bond Future			118.86993	118.86993	118.54189	118.54189			0.00	0	
I2046	On	04/05/2023	Bond Future			119.09089	119.09089	118.75720	118.75720			0.00	0	
I2046	On	03/08/2023	Bond Future			121.47070	121.47070	121.13057	121.13057			0.00	0	
I2046	On	02/11/2023	Bond Future			121.64800	121.64800	121.30099	121.30099			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			119.73844	119.73844	119.70322	119.70322			0.00	0	11,92
I2050	On	02/02/2023	Bond Future			119.76314	119.76314	119.72875	119.72875			0.00	0	
I2050	On	04/05/2023	Bond Future			122.06322	122.06322	122.02882	122.02882			0.00	0	
I2050	On	03/08/2023	Bond Future			122.27561	122.27561	122.24064	122.24064			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/11/2023	Bond Future			124.60801	124.60801	124.57226	124.57226			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			8.84171	109.61677	8.90115	109.40841		5.01	5,919,305.58	54	63,85
R186	On	02/02/2023	Bond Future			8.96747	106.27990	9.03125	106.06912		5.22	0.00	0	
R186	On	04/05/2023	Bond Future			9.07613	108.29784	9.14507	108.08373		5.00	0.00	0	
R186	On	03/08/2023	Bond Future			9.16988	105.13585	9.24481	104.91791		4.92	0.00	0	
R186	On	02/11/2023	Bond Future			9.31285	107.11757	9.39493	106.89547		4.60	0.00	0	
Total R186 Future												5,919,305.58	54	63,85
R186	On	03/11/2022	Bond Future	8.23	Call			83.56000	0.08356	96,380	4.27	0.00	0	4,35
R186	On	03/11/2022	Bond Future	8.23	Put			2,466.35000	2.46635	2,270,810	4.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			273.89000	0.27389	311,560	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,583.36000	1.58336	1,412,670	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			283.41000	0.28341	322,190	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,557.33000	1.55733	1,387,750	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			293.15000	0.29315	333,060	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,531.54000	1.53154	1,363,090	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			810.78000	0.81078	899,490	4.69	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			779.80000	0.77980	660,150	4.69	0.00	0	4,35
R186	On	02/02/2023	Bond Future	8.33	Call			509.63000	0.50963	553,400	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,856.54000	2.85654	2,689,530	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			517.71000	0.51771	562,090	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,830.69000	2.83069	2,664,290	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			501.43000	0.50143	544,610	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,882.28000	2.88228	2,714,680	5.09	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,218.12000	2.21812	2,083,850	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,216.87000	1.21687	1,297,330	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,199.90000	2.19990	2,066,250	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,229.78000	1.22978	1,310,860	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,181.44000	2.18144	2,048,410	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,203.70000	1.20370	1,283,540	4.76	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,766.05000	2.76605	2,894,180	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,368.69000	1.36869	1,278,880	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,785.13000	2.78513	2,913,730	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,359.22000	1.35922	1,269,880	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,804.64000	2.80464	2,933,690	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,350.19000	1.35019	1,261,300	5.06	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,013.31000	2.01331	1,899,280	4.42	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,995.97000	1.99597	2,103,110	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	9.38	Put			2,036.33000	2.03633	1,921,370	4.41	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,011.46000	2.01146	2,119,070	4.42	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,024.79000	2.02479	1,910,300	4.42	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,027.00000	2.02700	2,135,070	4.42	0.00	0	
Total R186 Option												0.00	0	8,62
Total For R186												5,919,305.58	54	72,45
R197	On	03/11/2022	Bond Future			339.11291	339.11291	339.12721	339.12721			0.00	0	85
R197	On	02/02/2023	Bond Future			336.33879	336.33879	336.35720	336.35720			0.00	0	
R197	On	04/05/2023	Bond Future			342.79875	342.79875	342.81946	342.81946			0.00	0	
R197	On	03/08/2023	Bond Future			340.40366	340.40366	340.42507	340.42507			0.00	0	
R197	On	02/11/2023	Bond Future			346.89617	346.89617	346.91767	346.91767			0.00	0	
Total R197 Future												0.00	0	85
Total For R197												0.00	0	85
R202	On	03/11/2022	Bond Future			251.22351	251.22351	250.69614	250.69614			0.00	0	6,14
R202	On	02/02/2023	Bond Future			251.03917	251.03917	250.50534	250.50534			0.00	0	46
R202	On	04/05/2023	Bond Future			255.85986	255.85986	255.31719	255.31719			0.00	0	
R202	On	03/08/2023	Bond Future			256.06124	256.06124	255.50797	255.50797			0.00	0	
R202	On	02/11/2023	Bond Future			260.94547	260.94547	260.38165	260.38165			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			7.18242	101.63505	7.18647	101.63381		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			0.03000	0.00003	0,030	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			286.58000	0.28658	285,340	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.04000	0.00004	0,030	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			283.53000	0.28353	282,280	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.05000	0.00005	0,040	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			280.47000	0.28047	279,220	0.24	0.00	0	
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	23,87
R2030	On	03/11/2022	Bond Future			10.26107	90.80413	10.38649	90.22345		8.74	0.00	0	66,87
R2030	On	02/02/2023	Bond Future			10.40492	88.42313	10.53643	87.83315		9.14	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.54262	90.10283	10.68076	89.50217		8.84	0.00	0	
R2030	On	03/08/2023	Bond Future			10.67708	87.87721	10.82254	87.26508		8.84	0.00	0	
R2030	On	02/11/2023	Bond Future			10.83131	89.53353	10.98458	88.90976		8.38	0.00	0	
Total R2030 Future												0.00	0	72,07
R2030	On	03/11/2022	Bond Future	9.70	Call			112.83000	0.11283	168,070	6.98	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			3,351.50000	3.35150	2,826,060	6.98	0.00	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
R2030	On	03/11/2022	Bond Future	10.08	Call			490.34000	0.49034	659,600	7.48	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			1,917.96000	1.91796	1,506,540	7.48	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			506.19000	0.50619	679,190	7.50	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			103.57000	0.10357	61,960	10.32	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.09	Put			1,886.77000	1.88677	1,479,090	7.50	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			522.23000	0.52223	698,990	7.52	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			1,855.80000	1.85580	1,451,880	7.52	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			700.22000	0.70022	915,440	7.68	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			1,565.41000	1.56541	1,199,950	7.68	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			5,351.61000	5.35161	5,890,680	10.32	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			225.93000	0.22593	278,820	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			7,245.84000	7.24584	6,708,750	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			241.08000	0.24108	297,170	9.12	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			7,064.31000	7.06431	6,530,420	9.12	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			587.75000	0.58775	710,480	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,616.12000	4.61612	4,148,870	8.76	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			713.07000	0.71307	856,810	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			4,129.35000	4.12935	3,683,110	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			153.96000	0.15396	191,170	9.29	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			8,314.79000	8.31479	7,762,020	9.29	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			759.94000	0.75994	910,830	8.72	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.83	Put			3,988.92000	3.98892	3,549,830	8.72	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			899.91000	0.89991	1,071,280	8.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			3,616.33000	3.61633	3,197,720	8.74	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			292.42000	0.29242	359,150	9.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,528.70000	6.52870	6,005,450	9.05	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			983.39000	0.98339	1,166,370	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			3,421.77000	3.42177	3,014,770	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			997.77000	0.99777	1,182,720	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			3,389.91000	3.38991	2,984,880	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			724.55000	0.72455	870,050	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			4,093.96000	4.09396	3,649,480	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			3,722.85000	3.72285	4,135,300	9.53	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			992.55000	0.99255	815,020	9.53	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			4,337.31000	4.33731	4,778,140	9.73	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			796.65000	0.79665	647,500	9.73	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			969.15000	0.96915	1,150,180	8.75	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			3,453.79000	3.45379	3,044,840	8.75	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			5,013.42000	5.01342	5,480,130	9.94	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			630.36000	0.63036	507,090	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			3,597.67000	3.59767	4,003,660	9.49	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,039.24000	1.03924	855,250	9.49	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			4,239.96000	4.23996	3,830,170	8.36	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			412.60000	0.41260	489,630	8.76	0.00	0	3%
R2030	On	04/05/2023	Bond Future	9.03	Put			7,943.35000	7.94335	7,419,720	8.76	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			785.93000	0.78593	919,100	8.53	0.00	0	1%
R2030	On	04/05/2023	Bond Future	9.58	Put			5,720.07000	5.72007	5,252,580	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			2,803.96000	2.80396	2,482,410	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			867.82000	0.86782	1,012,300	8.50	0.00	0	4%
R2030	On	04/05/2023	Bond Future	9.67	Put			5,385.58000	5.38558	4,929,400	8.50	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			977.21000	0.97721	1,136,310	8.45	0.00	0	3%
R2030	On	04/05/2023	Bond Future	9.78	Put			4,989.27000	4.98927	4,547,710	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,228.86000	1.22886	1,419,730	8.36	0.00	0	1,0%
R2030	On	04/05/2023	Bond Future	11.34	Put			1,424.78000	1.42478	1,227,930	9.13	0.00	0	1%
R2030	On	04/05/2023	Bond Future	10.42	Call			1,929.35000	1.92935	2,189,790	8.49	0.00	0	4%
R2030	On	04/05/2023	Bond Future	10.42	Put			3,067.56000	3.06756	2,727,340	8.49	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			2,127.09000	2.12709	2,404,510	8.52	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			2,826.60000	2.82660	2,503,360	8.52	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			2,148.17000	2.14817	2,427,280	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			534.46000	0.53446	447,730	10.26	0.00	0	4%
R2030	On	04/05/2023	Bond Future	10.54	Call			2,169.35000	2.16935	2,450,170	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			2,781.45000	2.78145	2,461,610	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,409.68000	2.40968	2,708,990	8.60	0.00	0	3%
R2030	On	04/05/2023	Bond Future	10.65	Put			2,542.98000	2.54298	2,241,630	8.60	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			4,220.90000	4.22090	4,624,710	9.13	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			504.02000	0.50402	421,630	10.32	0.00	0	3%
R2030	On	04/05/2023	Bond Future	11.62	Call			5,073.41000	5.07341	5,511,280	9.40	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,124.02000	1.12402	961,230	9.40	0.00	0	3%
R2030	On	04/05/2023	Bond Future	12.04	Call			6,429.15000	6.42915	6,908,770	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			787.04000	0.78704	666,000	9.80	0.00	0	1,0%
R2030	On	04/05/2023	Bond Future	12.50	Call			7,980.65000	7.98065	8,494,580	10.26	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			8,220.27000	8.22027	8,738,540	10.32	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			2,499.26000	2.49926	2,787,830	8.60	0.00	0	3%
R2030	On	03/08/2023	Bond Future	10.65	Put			3,225.95000	3.22595	2,902,390	8.60	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			4,188.85000	4.18885	4,571,660	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			2,013.88000	2.01388	1,784,560	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			4,215.65000	4.21565	4,599,670	9.14	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			2,000.11000	2.00011	1,772,000	9.14	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			2,013.46000	2.01346	2,265,460	8.46	0.00	0	1,0%
R2030	On	03/08/2023	Bond Future	10.40	Put			3,806.67000	3.80667	3,446,540	8.46	0.00	0	

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			7.89976000	7.89976	8,396,980	10.27		0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			876.05000	0.87605	761,140	10.27		0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call			8,862.37000	8.86237	9,377,870	10.55		0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			718.78000	0.71878	622,150	10.55		0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call			4,162.12000	4.16212	4,543,710	9.13		0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			2,027.74000	2.02774	1,797,200	9.13		0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			3,433.55000	3.43355	3,109,860	8.10		0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,722.05000	2.72205	3,019,500	8.08		0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			3,473.94000	3.47394	3,147,620	8.08		0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,742.56000	2.74256	3,041,320	8.09		0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			3,453.51000	3.45351	3,128,500	8.09		0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,763.52000	2.76352	3,063,600	8.10		0.00	0	
Total R2030 Option													0.00	0	21,4
Total For R2030													0.00	0	93,5
R2032	On	03/11/2022	Bond Future			10.71926	86.46890	10.84430	85.81464		10.57		0.00	0	168,7
R2032	On	02/02/2023	Bond Future			10.86262	88.01640	10.99293	87.35156		10.86		0.00	0	.
R2032	On	04/05/2023	Bond Future			10.99582	85.52768	11.13183	84.85070		11.15		0.00	0	
R2032	On	03/08/2023	Bond Future			11.12109	87.21963	11.26310	86.52966		10.75		0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.27170	84.70633	11.42029	84.00328		10.71		0.00	0	
Total R2032 Future													0.00	0	171,37
R2032	On	03/11/2022	Bond Future	9.31	Call			2.68000	0.00268	4,260	8.83		0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put			8,514.04000	8.51404	7,861,360	8.83		0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			3.58000	0.00358	5,670	8.82		0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put			8,220.27000	8.22027	7,568,100	8.82		0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			6.23000	0.00623	9,810	8.80		0.00	0	5
R2032	On	03/11/2022	Bond Future	9.92	Put			5,056.25000	5.05625	4,431,010	8.71		0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			137.14000	0.13714	197,670	8.88		0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			4,076.82000	4.07682	3,483,090	8.88		0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call			170.85000	0.17085	243,080	8.97		0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,834.69000	3.83469	3,252,660	8.97		0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put			3,599.39000	3.59939	3,030,310	9.06		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			557.69000	0.55769	735,700	9.54		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,429.03000	2.42903	1,952,780	9.54		0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call			684.12000	0.68412	889,440	9.68		0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,181.43000	2.18143	1,732,490	9.68		0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call			57.94000	0.05794	86,960	8.71		0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			1,859.56000	1.85956	1,450,890	9.88		0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			915.57000	0.91557	1,165,240	9.90		0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			1,829.42000	1.82942	1,424,830	9.90		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	11.45	Call			3,512.74000	3.51274	4,025,910	11.48	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			436.06000	0.43606	294,970	11.48	0.00	0	7,50
R2032	On	03/11/2022	Bond Future	10.21	Call			210.27000	0.21027	295,450	9.06	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			7,637.24000	7.63724	6,986,560	8.80	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			3,926.89000	3.92689	4,461,510	11.68	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			356.65000	0.35665	237,010	11.68	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call			7,220.77000	7.22077	7,844,570	13.06	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			73.23000	0.07323	42,770	13.06	0.00	0	75
R2032	On	03/11/2022	Bond Future	10.66	Call			892.89000	0.89289	1,138,480	9.88	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			156.84000	0.15684	196,790	10.20	0.00	0	45
R2032	On	02/02/2023	Bond Future	9.31	Put			9,301.75000	9.30175	8,676,860	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			215.66000	0.21566	268,590	10.16	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			8,436.82000	8.43682	7,824,910	10.16	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			487.03000	0.48703	593,520	10.07	0.00	0	75
R2032	On	02/02/2023	Bond Future	9.92	Put			6,173.33000	6.17333	5,614,980	10.07	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			717.57000	0.71757	863,970	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,089.09000	5.08909	4,570,650	10.02	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.22	Call			786.55000	0.78655	944,150	10.01	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			4,833.32000	4.83332	4,326,080	10.01	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,017.46000	1.01746	1,208,370	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,205.84000	4.20584	3,731,910	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,033.61000	1.03361	1,226,700	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,168.71000	4.16871	3,696,960	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,049.93000	1.04993	1,245,210	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,131.79000	4.13179	3,662,230	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,221.94000	1.22194	1,439,520	10.17	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,773.72000	3.77372	3,326,460	10.17	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.67	Call			1,552.93000	1.55293	1,809,690	10.29	0.00	0	75
R2032	On	02/02/2023	Bond Future	10.67	Put			3,213.28000	3.21328	2,805,200	10.29	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,555.54000	4.55554	5,027,690	11.40	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,113.82000	1.11382	921,130	11.40	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			5,103.19000	5.10319	5,598,940	11.59	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			945.41000	0.94541	776,320	11.59	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			8,666.91000	8.66691	9,259,730	12.73	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			341.98000	0.34198	269,960	12.73	0.00	0	75
R2032	On	04/05/2023	Bond Future	10.87	Put			3,618.32000	3.61832	3,237,120	10.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			2,331.18000	2.33118	2,628,800	10.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			3,590.33000	3.59033	3,210,970	10.62	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			2,437.68000	2.43768	2,146,300	11.03	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			10,885.71000	10.88571	11,488,830	13.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032	On	04/05/2023	Bond Future	13.43	Put		461.18000	0.46118	387,320	13.35	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,787.23000	1.78723	2,036,790	10.47	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		4,372.62000	4.37262	3,945,200	10.47	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,308.66000	2.30866	2,604,440	10.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,353.54000	2.35354	2,653,020	10.63	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,562.22000	3.56222	3,184,720	10.63	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,606.00000	3.60600	3,991,600	11.03	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call		4,817.42000	4.81742	5,241,460	10.98	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,507.52000	2.50752	2,241,590	10.98	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,847.69000	4.84769	5,273,060	10.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,491.24000	2.49124	2,226,640	10.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,878.03000	4.87803	5,304,720	11.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,475.06000	2.47506	2,211,780	11.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,276.32000	5.27632	5,719,870	11.12	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,271.81000	2.27181	2,025,390	11.12	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,188.10000	4.18810	3,822,190	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,309.17000	3.30917	3,647,740	10.32	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,163.21000	4.16321	3,798,730	10.32	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,263.62000	3.26362	3,599,320	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,213.11000	4.21311	3,845,760	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,286.35000	3.28635	3,623,490	10.31	0.00	0	
Total R2032 Option											0.00	0	24,40
Total For R2032											0.00	0	195,84
R2035	On	03/11/2022	Bond Future			11.07133	87.09097	11.18580	86.41539	11.94	18,463,285.64	212	61,70
R2035	On	02/02/2023	Bond Future			11.21394	88.64888	11.33293	87.96224	12.35	0.00	0	106,30
R2035	On	04/05/2023	Bond Future			11.34007	85.83025	11.46370	85.13115	12.80	0.00	0	
R2035	On	03/08/2023	Bond Future			11.46061	87.52767	11.58919	86.81507	12.48	0.00	0	
R2035	On	02/11/2023	Bond Future			11.60543	84.67735	11.73937	83.95124	12.61	0.00	0	
Total R2035 Future											18,463,285.64	212	168,00
R2035	On	03/11/2022	Bond Future	9.82	Call		14.45000	0.01445	20,350	10.69	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put		8,599.33000	8.59933	7,929,650	10.69	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		117.22000	0.11722	159,350	10.71	0.00	0	90
R2035	On	03/11/2022	Bond Future	10.30	Put		5,550.75000	5.55075	4,917,300	10.71	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		321.17000	0.32117	420,280	11.01	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		1,745.32000	1.74532	1,370,730	11.75	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put		65.72000	0.06572	38,600	14.23	0.00	0	90
R2035	On	03/11/2022	Bond Future	10.99	Call		1,042.32000	1.04232	1,286,900	11.54	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		2,202.57000	2.20257	1,771,570	11.54	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.05	Call		1,194.69000	1.19469	1,463,370	11.63	0.00	0	90

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022	Bond Future	11.05	Put			1,997.01000	1.99701	1,590,110	11.63	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,416.95000	1.41695	1,717,940	11.75	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,047.51000	4.04751	3,471,040	11.01	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.14	Call			1,446.13000	1.44613	1,751,150	11.77	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			1,715.52000	1.71552	1,344,960	11.77	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			1,475.77000	1.47577	1,784,820	11.78	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			1,686.23000	1.68623	1,319,700	11.78	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			8,222.57000	8.22257	8,871,030	14.23	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			264.14000	0.26414	322,420	11.22	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.89	Put			9,155.07000	9.15507	8,526,710	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			1,028.69000	1.02869	1,206,480	11.37	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Put			5,141.48000	5.14148	4,632,630	11.37	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			223.53000	0.22353	273,930	11.22	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.81	Put			9,645.34000	9.64534	9,009,100	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			243.19000	0.24319	297,420	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			9,399.04000	9.39904	8,766,630	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,473.80000	1.47380	1,703,810	11.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			4,190.49000	4.19049	3,733,860	11.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			575.82000	0.57582	688,600	11.23	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.30	Put			6,810.99000	6.81099	6,237,130	11.23	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			961.35000	0.96135	1,130,490	11.33	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			5,320.17000	5.32017	4,802,670	11.33	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,920.64000	1.92064	2,195,850	11.79	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			3,507.47000	3.50747	3,096,040	11.79	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Call			1,063.39000	1.06339	1,245,550	11.38	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,053.53000	5.05353	4,549,050	11.38	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Call			1,452.28000	1.45228	1,679,940	11.58	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,229.02000	4.22902	3,770,040	11.58	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Call			10,271.10000	10.27110	10,885,950	14.79	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			370.69000	0.37069	298,900	14.79	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.88	Call			1,495.31000	1.49531	1,727,660	11.60	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,152.01000	4.15201	3,697,720	11.60	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,894.88000	1.89488	2,167,690	11.77	0.00	0	9f
R2035	On	02/02/2023	Bond Future	11.05	Put			3,540.66000	3.54066	3,126,830	11.77	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			4,832.49000	4.83249	5,298,110	12.98	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,449.95000	1.44995	1,228,930	12.98	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,989.22000	4.98922	5,461,850	13.04	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,390.69000	1.39069	1,176,680	13.04	0.00	0	3f
R2035	On	04/05/2023	Bond Future	10.42	Put			7,310.28000	7.31028	6,776,080	11.86	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,400.66000	1.40066	1,594,400	11.86	0.00	0	3f

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	10.60	Put		6,462.61000	6.46261	5,957,250	11.86	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		4,170.77000	4.17077	3,775,650	12.20	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		2,695.43000	2.69543	3,001,300	12.21	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		4,139.04000	4.13904	3,745,810	12.21	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		546.19000	0.54619	636,650	11.89	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		10,359.56000	10.35956	9,750,920	11.89	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		1,139.32000	1.13932	1,304,220	11.86	0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Put		1,567.01000	1.56701	1,374,700	13.71	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		9,796.89000	9.79689	10,375,520	14.65	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		891.97000	0.89197	771,500	14.65	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		2,592.95000	2.59295	2,891,240	12.18	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		4,267.38000	4.26738	3,866,570	12.18	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		2,669.54000	2.66954	2,973,520	12.20	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		2,721.45000	2.72145	3,029,210	12.22	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,107.49000	4.10749	3,716,150	12.22	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		6,910.80000	6.91080	7,417,590	13.71	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,298.04000	5.29804	5,721,130	12.73	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,131.07000	3.13107	2,841,560	12.73	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,331.23000	5.33123	5,755,700	12.74	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,111.23000	3.11123	2,823,100	12.74	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,265.24000	5.26524	5,686,940	12.72	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,151.35000	3.15135	2,860,450	12.72	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,359.97000	5.35997	4,962,350	12.14	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,582.74000	3.58274	3,912,670	12.15	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,329.05000	5.32905	4,932,870	12.15	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,607.41000	3.60741	3,938,800	12.15	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,298.25000	5.29825	4,903,530	12.15	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,558.15000	3.55815	3,886,640	12.14	0.00	0	
Total R2035 Option											0.00	0	13,14
Total For R2035											18,463,285.64	212	181,18
R2037	On	03/11/2022	Bond Future			11.20478	83.25899	11.31899	82.57493	12.74	0.00	0	66,08
R2037	On	02/02/2023	Bond Future			11.33678	80.49273	11.45525	79.79739	13.92	0.00	0	73,47
R2037	On	04/05/2023	Bond Future			11.46235	82.02226	11.58527	81.31423	13.73	0.00	0	
R2037	On	03/08/2023	Bond Future			11.58501	79.38687	11.71272	78.66516	14.13	0.00	0	
R2037	On	02/11/2023	Bond Future			11.71772	80.88290	11.85037	80.14755	13.56	0.00	0	
Total R2037 Future											0.00	0	139,56
R2037	On	03/11/2022	Bond Future	11.30	Call		1,531.07000	1.53107	1,851,660	12.40	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		1,644.21000	1.64421	1,280,740	12.40	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,561.98000	1.56198	1,886,670	12.42	0.00	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	11.31	Put		1,615.51000	1.61551	1,256,140	12.42	0.00	0		
R2037	On	03/11/2022	Bond Future	11.32	Call		1,593.21000	1.59321	1,922,000	12.44	0.00	0		
R2037	On	03/11/2022	Bond Future	11.32	Put		1,587.20000	1.58720	1,231,930	12.44	0.00	0		
R2037	On	02/02/2023	Bond Future	11.03	Call		1,571.44000	1.57144	1,813,900	12.96	0.00	0		
R2037	On	02/02/2023	Bond Future	11.03	Put		4,109.45000	4.10945	3,656,570	12.96	0.00	0		
R2037	On	02/02/2023	Bond Future	11.04	Call		1,594.16000	1.59416	1,839,020	12.97	0.00	0		
R2037	On	02/02/2023	Bond Future	11.04	Put		4,071.13000	4.07113	3,620,650	12.97	0.00	0		
R2037	On	02/02/2023	Bond Future	11.05	Call		1,616.87000	1.61687	1,864,150	12.98	0.00	0		
R2037	On	02/02/2023	Bond Future	11.05	Put		4,032.87000	4.03287	3,584,810	12.98	0.00	0		
R2037	On	02/02/2023	Bond Future	11.10	Call		1,733.89000	1.73389	1,993,280	13.03	0.00	0	63	
R2037	On	02/02/2023	Bond Future	11.10	Put		3,846.02000	3.84602	3,410,070	13.03	0.00	0		
R2037	On	02/02/2023	Bond Future	11.97	Call		4,517.08000	4.51708	4,973,740	14.27	0.00	0		
R2037	On	02/02/2023	Bond Future	11.97	Put		1,596.84000	1.59684	1,358,160	14.27	0.00	0	63	
R2037	On	04/05/2023	Bond Future	11.03	Put		5,330.03000	5.33003	4,875,660	12.94	0.00	0		
R2037	On	04/05/2023	Bond Future	11.30	Put		4,371.84000	4.37184	3,968,740	13.19	0.00	0		
R2037	On	04/05/2023	Bond Future	11.31	Call		2,741.05000	2.74105	3,047,880	13.20	0.00	0		
R2037	On	04/05/2023	Bond Future	11.31	Put		4,339.63000	4.33963	3,938,430	13.20	0.00	0		
R2037	On	04/05/2023	Bond Future	11.32	Call		2,767.93000	2.76793	3,076,660	13.21	0.00	0		
R2037	On	04/05/2023	Bond Future	11.32	Put		4,307.61000	4.30761	3,908,310	13.21	0.00	0		
R2037	On	04/05/2023	Bond Future	11.03	Call		2,056.39000	2.05639	2,310,050	12.94	0.00	0	40	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,151.66000	4.15166	4,544,360	13.77	0.00	0	40	
R2037	On	04/05/2023	Bond Future	11.78	Put		3,048.77000	3.04877	2,733,440	13.77	0.00	0		
R2037	On	04/05/2023	Bond Future	13.73	Call		11,682.65000	11.68265	12,295,320	16.46	0.00	0		
R2037	On	04/05/2023	Bond Future	13.73	Put		695.17000	0.69517	599,810	16.46	0.00	0	40	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,714.30000	2.71430	3,019,230	13.19	0.00	0		
R2037	On	03/08/2023	Bond Future	12.12	Call		5,395.16000	5.39516	5,826,700	14.27	0.00	0		
R2037	On	03/08/2023	Bond Future	12.12	Put		3,157.02000	3.15702	2,866,850	14.27	0.00	0		
R2037	On	03/08/2023	Bond Future	12.13	Call		5,428.65000	5.42865	5,861,580	14.28	0.00	0		
R2037	On	03/08/2023	Bond Future	12.13	Put		3,136.74000	3.13674	2,847,960	14.28	0.00	0		
R2037	On	03/08/2023	Bond Future	12.14	Call		5,462.20000	5.46220	5,896,530	14.29	0.00	0		
R2037	On	03/08/2023	Bond Future	12.14	Put		3,116.58000	3.11658	2,829,200	14.29	0.00	0		
R2037	On	02/11/2023	Bond Future	11.57	Put		5,374.09000	5.37409	4,980,040	13.16	0.00	0		
R2037	On	02/11/2023	Bond Future	11.55	Call		3,754.88000	3.75488	4,093,250	13.14	0.00	0		
R2037	On	02/11/2023	Bond Future	11.55	Put		5,434.58000	5.43458	5,037,600	13.14	0.00	0		
R2037	On	02/11/2023	Bond Future	11.56	Call		3,781.50000	3.78150	4,121,340	13.15	0.00	0		
R2037	On	02/11/2023	Bond Future	11.56	Put		5,404.43000	5.40443	5,008,920	13.15	0.00	0		
R2037	On	02/11/2023	Bond Future	11.57	Call		3,807.87000	3.80787	4,149,170	13.16	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		11.31226	85.04476	11.41618	84.37564		13.45	0.00	0	52,37
R2040	On	02/02/2023	Bond Future		11.44092	82.06009	11.54864	81.38001		14.73	0.00	0	64,54
R2040	On	04/05/2023	Bond Future		11.56306	83.61951	11.67473	82.92711		14.53	0.00	0	
R2040	On	03/08/2023	Bond Future		11.68232	80.76539	11.79825	80.05960		14.99	0.00	0	
R2040	On	02/11/2023	Bond Future		11.81056	82.28737	11.93088	81.56822		14.39	0.00	0	
Total R2040 Future											0.00	0	116,91
R2040	On	03/11/2022	Bond Future	10.10	Call		19.98000	0.01998	26,640	12.02	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put		9,165.90000	9.16590	8,503,440	12.02	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call		171.07000	0.17107	221,690	12.12	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	10.60	Put		5,664.78000	5.66478	5,046,280	12.12	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		249.93000	0.24993	320,220	12.24	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.30	Put		2,118.92000	2.11892	1,717,870	13.10	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		1,756.75000	1.75675	1,399,340	13.29	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		353.82000	0.35382	448,140	12.37	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put		4,449.48000	4.44948	3,874,680	12.37	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		1,093.49000	1.09349	1,322,140	12.93	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.20	Put		2,495.09000	2.49509	2,054,620	12.93	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call		1,370.30000	1.37030	1,638,370	13.10	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	12.52	Put		188.14000	0.18814	123,770	15.32	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.39	Call		1,651.05000	1.65105	1,954,860	13.26	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		1,818.81000	1.81881	1,453,500	13.26	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,684.02000	1.68402	1,991,780	13.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		1,787.64000	1.78764	1,426,280	13.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,717.20000	1.71720	2,028,910	13.29	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put		5,040.26000	5.04026	4,441,430	12.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		2,031.37000	2.03137	2,378,200	13.45	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put		1,497.85000	1.49785	1,175,560	13.45	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call		4,175.61000	4.17561	4,685,290	14.37	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put		570.35000	0.57035	410,910	14.37	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		6,797.10000	6.79710	7,401,850	15.32	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		341.68000	0.34168	406,140	13.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		9,687.46000	9.68746	9,071,840	13.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		362.72000	0.36272	430,610	13.38	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put		9,486.23000	9.48623	8,874,040	13.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		1,284.63000	1.28463	1,475,010	13.60	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		5,314.74000	5.31474	4,825,040	13.60	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		1,347.14000	1.34714	1,544,210	13.63	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		5,174.70000	5.17470	4,691,690	13.63	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,662.42000	1.66242	1,891,470	13.79	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	11.10	Put		4,554.55000	4.55455	4,103,520	13.79	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		1,686.59000	1.68659	1,917,970	13.80	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,512.51000	4.51251	4,063,810	13.80	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,710.78000	1.71078	1,944,480	13.81	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,470.58000	4.47058	4,024,200	13.81	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		1,886.33000	1.88633	2,136,430	13.89	0.00	0	62
R2040	On	02/02/2023	Bond Future	11.19	Put		4,185.52000	4.18552	3,755,540	13.89	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		4,913.95000	4.91395	5,356,730	15.27	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		1,744.64000	1.74464	1,507,340	15.27	0.00	0	62
R2040	On	02/02/2023	Bond Future	12.24	Call		5,624.51000	5.62451	6,097,010	15.56	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		1,463.93000	1.46393	1,256,350	15.56	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		5,752.64000	5.75264	6,230,070	15.61	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,419.21000	1.41921	1,216,560	15.61	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		10,865.04000	10.86504	10,272,320	13.47	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		7,582.14000	7.58214	7,067,020	13.45	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,790.90000	1.79090	2,001,050	13.60	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		6,657.02000	6.65702	6,174,770	13.60	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		3,021.19000	3.02119	3,321,090	14.09	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,677.83000	4.67783	4,285,330	14.09	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		699.35000	0.69935	799,030	13.47	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put		4,643.51000	4.64351	4,252,850	14.10	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,079.78000	3.07978	3,383,360	14.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		4,609.41000	4.60941	4,220,590	14.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		3,228.64000	3.22864	3,541,370	14.18	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		4,442.09000	4.44209	4,062,420	14.18	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,419.21000	1.41921	1,596,490	13.45	0.00	0	48
R2040	On	04/05/2023	Bond Future	12.78	Call		8,061.57000	8.06157	8,569,190	16.04	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		1,681.88000	1.68188	1,497,100	16.04	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		10,889.60000	10.88960	11,459,150	17.02	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,025.87000	1.02587	903,020	17.02	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call		3,050.42000	3.05042	3,352,160	14.10	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		5,863.57000	5.86357	6,283,800	15.26	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,433.48000	3.43348	3,147,920	15.26	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		5,899.40000	5.89940	6,320,990	15.27	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,411.75000	3.41175	3,127,550	15.27	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		5,935.31000	5.93531	6,358,240	15.29	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,390.16000	3.39016	3,107,300	15.29	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		6,002.51000	6.00251	5,608,850	14.00	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		3,943.95000	3.94395	4,266,560	13.98	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		6,069.83000	6.06983	5,673,290	13.98	0.00	0	

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	11.59	Call		3.97202000	3.97202	4,296,070	13.99	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6.03609000	6.03609	5,640,990	13.99	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		4.00017000	4.00017	4,325,660	14.00	0.00	0	
Total R2040 Option											0.00	0	11,46
Total For R2040											0.00	0	128,37
R2044	On	03/11/2022	Bond Future			11.28677	82.05729	11.39054	81.37292	14.23	0.00	0	73,36
R2044	On	02/02/2023	Bond Future			11.40694	79.14435	11.51442	78.44872	15.60	0.00	0	33,8
R2044	On	04/05/2023	Bond Future			11.52056	80.64845	11.63189	79.94009	15.41	0.00	0	
R2044	On	03/08/2023	Bond Future			11.63107	77.86076	11.74651	77.13875	15.92	0.00	0	
R2044	On	02/11/2023	Bond Future			11.74959	79.32801	11.86928	78.59232	15.29	0.00	0	
Total R2044 Future											0.00	0	107,12
R2044	On	03/11/2022	Bond Future	10.10	Call		21.71000	0.02171	28,980	12.72	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put		9.28389000	9.28389	8,606,790	12.72	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		187.34000	0.18734	242,700	12.82	0.00	0	1,96
R2044	On	03/11/2022	Bond Future	10.60	Put		5.65947000	5.65947	5,030,460	12.82	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call		386.01000	0.38601	488,510	13.08	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		1.76922000	1.76922	1,406,700	14.03	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1.80025000	1.80025	2,126,160	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		1.73835000	1.73835	1,379,890	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put		4.41592000	4.41592	3,834,050	13.08	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1.83504000	1.83504	2,164,990	14.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		1.70779000	1.70779	1,353,370	14.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1.47073000	1.47073	1,755,840	13.86	0.00	0	1,96
R2044	On	03/11/2022	Bond Future	11.30	Put		2.06730000	2.06730	1,668,040	13.86	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1.76568000	1.76568	2,087,530	14.03	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		4.85345000	4.85345	5,300,900	16.05	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		1.83464000	1.83464	1,586,460	16.05	0.00	0	4,06
R2044	On	02/02/2023	Bond Future	11.14	Call		1.87457000	1.87457	2,126,720	14.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4.34305000	4.34305	3,899,570	14.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1.90093000	1.90093	2,155,520	14.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4.30181000	4.30181	3,860,770	14.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1.92732000	1.92732	2,184,340	14.68	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4.26069000	4.26069	3,822,080	14.68	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		4.55388000	4.55388	4,164,880	14.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		4.32022000	4.32022	4,698,080	15.41	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		3.58030000	3.58030	3,249,800	15.41	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.41	Call		3.20001000	3.20001	3,515,590	14.94	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		4.62252000	4.62252	4,229,740	14.94	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Call		5.23056000	5.23056	5,650,540	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		2,962.82000	2.96282	2,674,440	15.78		0.00	0	4,11
R2044	On	04/05/2023	Bond Future	11.42	Call		3,230.62000	3.23062	3,548,090	14.95		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,588.09000	4.58809	4,197,200	14.95		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,261.36000	3.26136	3,580,720	14.96		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,016.36000	6.01636	6,449,480	16.15		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,461.17000	3.46117	3,172,280	16.15		0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		5,943.60000	5.94360	6,373,950	16.12		0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,505.87000	3.50587	3,214,210	16.12		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		5,980.09000	5.98009	6,411,830	16.13		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,483.59000	3.48359	3,193,320	16.13		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,061.14000	6.06114	5,662,520	14.84		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,164.80000	4.16480	4,503,350	14.85		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		6,026.65000	6.02665	5,629,510	14.85		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,106.53000	4.10653	4,442,120	14.83		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,095.47000	6.09547	5,695,370	14.83		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,135.79000	4.13579	4,472,860	14.84		0.00	0	
Total R2044 Option											0.00	0	16,03	
Total For R2044											0.00	0	123,15	
R2048	On	03/11/2022	Bond Future			11.20194	81.13855	11.30558	80.43248	14.76		0.00	0	246,47
R2048	On	02/02/2023	Bond Future			11.31452	82.62680	11.42181	81.90906	15.32		0.00	0	
R2048	On	04/05/2023	Bond Future			11.42064	79.73823	11.53174	79.00729	15.99		0.00	0	
R2048	On	03/08/2023	Bond Future			11.52417	81.27773	11.63930	80.53270	15.64		0.00	0	
R2048	On	02/11/2023	Bond Future			11.63694	78.39233	11.75631	77.63316	15.89		0.00	0	
Total R2048 Future											0.00	0	246,47	
R2048	On	03/11/2022	Bond Future	10.00	Call		19.25000	0.01925	25,780	13.21		0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		9,787.09000	9.78709	9,087,550	13.21		0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		252.56000	0.25256	325,880	13.31		0.00	0	95
R2048	On	03/11/2022	Bond Future	10.60	Put		5,286.59000	5.28659	4,653,840	13.31		0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Call		361.84000	0.36184	461,220	13.44		0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		4,648.96000	4.64896	4,042,270	13.44		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		1,843.19000	1.84319	2,183,070	14.41		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		1,745.82000	1.74582	1,379,630	14.41		0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		4,404.03000	4.40403	4,949,730	15.56		0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		558.68000	0.55868	398,310	15.56		0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		1,438.74000	1.43874	1,727,120	14.19		0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		2,158.13000	2.15813	1,740,440	14.19		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		1,771.93000	1.77193	2,103,300	14.38		0.00	0	95
R2048	On	03/11/2022	Bond Future	11.30	Put		1,809.66000	1.80966	1,434,960	14.38		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		1,807.45000	1.80745	2,143,080	14.40		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 Intere
R2048	On	03/11/2022	Bond Future	11.31	Put		1,777.58000	1.77758	1,407,140	14.40	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		2,100.70000	2.10070	2,374,080	14.67	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put		4,288.57000	4.28857	3,844,210	14.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,986.91000	1.98691	2,250,220	14.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,454.20000	4.45420	3,999,770	14.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		2,014.99000	2.01499	2,280,820	14.63	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,412.26000	4.41226	3,960,350	14.63	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		2,043.48000	2.04348	2,311,830	14.64	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,370.85000	4.37085	3,921,460	14.64	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		659.68000	0.65968	774,620	13.93	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put		7,991.77000	7.99177	7,388,970	13.93	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,375.02000	3.37502	3,708,930	15.43	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		4,577.00000	4.57700	4,179,970	15.43	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,311.18000	3.31118	3,641,120	15.41	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,647.43000	4.64743	4,246,430	15.41	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,342.90000	3.34290	3,674,830	15.42	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,611.97000	4.61197	4,212,960	15.42	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,411.87000	6.41187	6,864,720	16.11	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,492.64000	3.49264	3,200,460	16.11	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,336.36000	6.33636	6,786,430	16.08	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,537.16000	3.53716	3,242,200	16.08	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,373.94000	6.37394	6,825,410	16.10	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,514.68000	3.51468	3,221,120	16.10	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,334.04000	4.33404	4,688,910	15.35	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,046.04000	6.04604	5,641,740	15.35	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,275.18000	4.27518	4,626,970	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,118.47000	6.11847	5,711,090	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,304.57000	4.30457	4,657,900	15.35	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,082.17000	6.08217	5,676,330	15.35	0.00	0	
Total R2048 Option											0.00	0	7,30
Total For R2048											0.00	0	253,77
R209	On	03/11/2022	Bond Future			11.04946	67.50648	11.16347	66.91577	13.45	0.00	0	20,28
R209	On	02/02/2023	Bond Future			11.17193	68.71458	11.28987	68.11418	13.97	0.00	0	2,06
R209	On	04/05/2023	Bond Future			11.28515	66.86778	11.40726	66.25639	14.44	0.00	0	1,28
R209	On	03/08/2023	Bond Future			11.39090	68.19048	11.51732	67.56732	14.12	0.00	0	
R209	On	02/11/2023	Bond Future			11.51466	66.32637	11.64576	65.69139	14.22	0.00	0	
Total R209 Future											0.00	0	23,60
R209	On	03/11/2022	Bond Future	9.25	Call		0.54000	0.00054	0,760	12.07	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		10,971.30000	10.97130	10,380,810	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 Intere
R209	On	03/11/2022	Bond Future	9.50	Call		2.46000	0.00246	3,500	12.05	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		9,403.71000	9.40371	8,814,040	12.05	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		31.22000	0.03122	43,600	12.02	0.00	0	7,7!
R209	On	03/11/2022	Bond Future	10.00	Put		6,422.20000	6.42220	5,843,870	12.02	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	12.00	Call		4,371.30000	4.37130	4,876,470	14.83	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		254.49000	0.25449	168,950	14.83	0.00	0	7,7!
R209	On	03/11/2022	Bond Future	11.02	Call		1,020.14000	1.02014	1,252,830	13.05	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,764.69000	1.76469	1,406,670	13.05	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		1,043.14000	1.04314	1,279,380	13.07	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,735.41000	1.73541	1,380,940	13.07	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,432.42000	2.43242	2,826,110	13.91	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		731.10000	0.73110	534,080	13.91	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		233.92000	0.23392	308,990	12.31	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,777.54000	3.77754	3,261,900	12.31	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		975.05000	0.97505	1,200,620	13.02	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		1,824.32000	1.82432	1,459,180	13.02	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	11.01	Call		997.45000	0.99745	1,226,570	13.04	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		1,794.33000	1.79433	1,432,740	13.04	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,229.31000	1.22931	1,424,930	13.02	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,774.00000	3.77400	3,369,220	13.02	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,192.89000	1.19289	1,384,400	13.00	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,844.37000	3.84437	3,435,480	13.00	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,211.10000	1.21110	1,404,660	13.01	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,809.15000	3.80915	3,402,310	13.01	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,442.98000	6.44298	6,895,820	15.90	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,308.76000	1.30876	1,150,210	15.90	0.00	0	7,5!
R209	On	04/05/2023	Bond Future	11.09	Call		2,264.19000	2.26419	2,522,640	13.92	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,869.29000	3.86929	3,516,350	13.92	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,287.03000	2.28703	2,547,140	13.93	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,840.70000	3.84070	3,489,420	13.93	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,309.99000	2.30999	2,571,750	13.94	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,812.30000	3.81230	3,462,670	13.94	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		627.33000	0.62733	726,680	13.39	0.00	0	7,5!
R209	On	04/05/2023	Bond Future	10.00	Put		8,180.96000	8.18096	7,668,920	13.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,063.95000	2.06395	2,307,430	13.81	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,134.33000	4.13433	3,766,420	13.81	0.00	0	7,5!
R209	On	03/08/2023	Bond Future	11.95	Call		4,738.12000	4.73812	5,114,560	14.35	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,666.42000	2.66642	2,419,700	14.35	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,679.83000	4.67983	5,053,830	14.33	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,701.85000	2.70185	2,452,690	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		4,708.83000	4.70883	5,084,050	14.34	0.00	0		
R209	On	03/08/2023	Bond Future	11.94	Put		2,683.96000	2.68396	2,436,020	14.34	0.00	0		
R209	On	02/11/2023	Bond Future	11.35	Call		3,244.40000	3.24440	3,537,670	13.84	0.00	0		
R209	On	02/11/2023	Bond Future	11.35	Put		4,689.13000	4.68913	4,347,420	13.84	0.00	0		
R209	On	02/11/2023	Bond Future	11.33	Call		3,198.87000	3.19887	3,489,580	13.82	0.00	0		
R209	On	02/11/2023	Bond Future	11.33	Put		4,742.89000	4.74289	4,398,620	13.82	0.00	0		
R209	On	02/11/2023	Bond Future	11.34	Call		3,221.74000	3.22174	3,513,730	13.83	0.00	0		
R209	On	02/11/2023	Bond Future	11.34	Put		4,716.09000	4.71609	4,373,100	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			231.44451	231.44451	231.38702	231.38702		0.00	0	7	
R210	On	02/02/2023	Bond Future			235.64164	235.64164	235.58596	235.58596		0.00	0	30	
R210	On	04/05/2023	Bond Future			237.04094	237.04094	236.98525	236.98525		0.00	0		
R210	On	03/08/2023	Bond Future			241.77685	241.77685	241.72091	241.72091		0.00	0		
R210	On	02/11/2023	Bond Future			243.14546	243.14546	243.08770	243.08770		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			10.59172	81.78662	10.71684	81.19757	10.03	0.00	0	34,00	
R213	On	02/02/2023	Bond Future			10.74007	83.24962	10.87072	82.65102	10.16	0.00	0		
R213	On	04/05/2023	Bond Future			10.87099	81.27919	11.00745	80.66975	10.32	0.00	0		
R213	On	03/08/2023	Bond Future			10.99593	82.88617	11.13869	82.26496	9.95	0.00	0		
R213	On	02/11/2023	Bond Future			11.15201	80.89925	11.30165	80.26631	9.87	0.00	0		
Total R213 Future											0.00	0	34,00	
R213	On	03/11/2022	Bond Future	9.13	Call			1.39000	0.00139	2,260	8.20	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			7,900.44000	7.90044	7,312,260	8.20	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			1.97000	0.00197	3,190	8.18	0.00	0	40
R213	On	03/11/2022	Bond Future	9.19	Put			7,584.75000	7.58475	6,996,920	8.18	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			51.10000	0.05110	78,590	7.90	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,106.61000	2.10661	1,676,300	8.59	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			2,009.15000	2.00915	1,589,850	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			91.27000	0.09127	137,610	7.84	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			3,641.47000	3.64147	3,098,760	7.84	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			237.79000	0.23779	336,070	8.22	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			2,756.01000	2.75601	2,265,240	8.22	0.00	0	40
R213	On	03/11/2022	Bond Future	10.37	Call			460.02000	0.46002	618,760	8.59	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			4,298.45000	4.29845	3,736,890	7.90	0.00	0	40
R213	On	03/11/2022	Bond Future	10.38	Call			475.30000	0.47530	637,690	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,073.81000	2.07381	1,647,150	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			490.78000	0.49078	656,840	8.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	10.39	Put			2,041.25000	2.04125	1,618,260	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			506.69000	0.50669	676,440	8.66	0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call			152.41000	0.15241	189,660	9.96	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			8,464.83000	8.46483	7,903,480	9.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			632.24000	0.63224	760,660	9.61	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			4,683.50000	4.68350	4,213,320	9.61	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			841.90000	0.84190	1,004,110	9.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			3,928.82000	3.92882	3,492,430	9.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			853.77000	0.85377	1,017,800	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			3,892.84000	3.89284	3,458,270	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			865.59000	0.86559	1,031,440	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			3,856.85000	3.85685	3,424,100	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			1,035.44000	1.03544	1,224,770	9.54	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			3,455.71000	3.45571	3,046,440	9.54	0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call			1,162.67000	1.16267	1,368,350	9.58	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			3,205.06000	3.20506	2,812,140	9.58	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			6,232.84000	6.23284	6,738,340	11.25	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			456.06000	0.45606	362,960	11.25	0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put			3,256.93000	3.25693	2,910,360	9.90	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			2,031.15000	2.03115	2,295,710	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			3,231.20000	3.23120	2,886,320	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			2,051.11000	2.05111	2,317,360	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			3,205.87000	3.20587	2,862,680	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			2,011.57000	2.01157	2,274,440	9.90	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			4,193.53000	4.19353	4,574,930	10.05	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			2,185.73000	2.18573	1,945,920	10.05	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			4,220.70000	4.22070	4,603,340	10.06	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			2,171.00000	2.17100	1,932,430	10.06	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			4,247.94000	4.24794	4,631,810	10.07	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			2,156.38000	2.15638	1,919,040	10.07	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			3,678.92000	3.67892	3,351,070	9.59	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			2,910.18000	2.91018	3,212,650	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			3,721.96000	3.72196	3,391,490	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			2,931.40000	2.93140	3,235,180	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			3,700.56000	3.70056	3,371,400	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			2,952.35000	2.95235	3,257,440	9.59	0.00	0	
Total R213 Option												0.00	0	5,28
Total For R213												0.00	0	39,38
R214	On	03/11/2022	Bond Future			11.20549	64.92987	11.31933	64.31252		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			11.32419	66.09135	11.44193	65.46373		15.30	0.00	0	64,50
R214	On	04/05/2023			11.42838	64.04916	11.55006	63.41000		15.90	0.00	0	
R214	On	03/08/2023			11.52697	65.31574	11.65277	64.66425		15.57	0.00	0	
R214	On	02/11/2023			11.64363	63.25104	11.77389	62.58716		15.78	0.00	0	
Total R214 Future											0.00	0	89,94
R214	On	03/11/2022	11.34	Call			1,490.18000	1.49018	1,795,230	14.41	0.00	0	
R214	On	03/11/2022	11.34	Put			1,379.09000	1.37909	1,066,790	14.41	0.00	0	
R214	On	03/11/2022	11.35	Call			1,519.10000	1.51910	1,827,850	14.43	0.00	0	
R214	On	03/11/2022	11.35	Put			1,354.38000	1.35438	1,045,780	14.43	0.00	0	
R214	On	03/11/2022	11.36	Call			1,548.41000	1.54841	1,860,830	14.45	0.00	0	
R214	On	03/11/2022	11.36	Put			1,330.12000	1.33012	1,025,190	14.45	0.00	0	
R214	On	02/02/2023	11.09	Call			1,615.97000	1.61597	1,852,230	14.64	0.00	0	
R214	On	02/02/2023	11.09	Put			3,521.42000	3.52142	3,130,060	14.64	0.00	0	
R214	On	02/02/2023	11.07	Call			1,571.37000	1.57137	1,803,250	14.61	0.00	0	
R214	On	02/02/2023	11.07	Put			3,587.80000	3.58780	3,192,060	14.61	0.00	0	
R214	On	02/02/2023	11.08	Call			1,593.66000	1.59366	1,827,730	14.62	0.00	0	
R214	On	02/02/2023	11.08	Put			3,554.57000	3.55457	3,161,020	14.62	0.00	0	
R214	On	04/05/2023	11.37	Put			3,651.68000	3.65168	3,307,550	15.37	0.00	0	
R214	On	04/05/2023	11.38	Call			2,727.76000	2.72776	3,024,510	15.38	0.00	0	
R214	On	04/05/2023	11.38	Put			3,623.89000	3.62389	3,281,480	15.38	0.00	0	
R214	On	04/05/2023	11.36	Call			2,676.81000	2.67681	2,970,120	15.36	0.00	0	
R214	On	04/05/2023	11.36	Put			3,679.65000	3.67965	3,333,800	15.36	0.00	0	
R214	On	04/05/2023	11.37	Call			2,702.23000	2.70223	2,997,260	15.37	0.00	0	
R214	On	03/08/2023	12.15	Call			5,218.77000	5.21877	5,620,460	16.09	0.00	0	
R214	On	03/08/2023	12.15	Put			2,744.52000	2.74452	2,494,720	16.09	0.00	0	
R214	On	03/08/2023	12.16	Call			5,249.56000	5.24956	5,652,450	16.11	0.00	0	
R214	On	03/08/2023	12.16	Put			2,727.15000	2.72715	2,478,550	16.11	0.00	0	
R214	On	03/08/2023	12.14	Call			5,188.26000	5.18826	5,588,730	16.08	0.00	0	
R214	On	03/08/2023	12.14	Put			2,762.24000	2.76224	2,511,220	16.08	0.00	0	
R214	On	02/11/2023	11.45	Put			5,012.07000	5.01207	4,652,780	15.23	0.00	0	
R214	On	02/11/2023	11.46	Call			3,363.84000	3.36384	3,669,770	15.23	0.00	0	
R214	On	02/11/2023	11.46	Put			4,982.61000	4.98261	4,624,660	15.23	0.00	0	
R214	On	02/11/2023	11.47	Call			3,387.11000	3.38711	3,694,390	15.24	0.00	0	
R214	On	02/11/2023	11.47	Put			4,953.29000	4.95329	4,596,690	15.24	0.00	0	
R214	On	02/11/2023	11.45	Call			3,340.65000	3.34065	3,645,240	15.23	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	89,94
Total for Bond											27,068,238.10	282	1,489,35
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			838.56700	838.56700	832.83300	832.83300			125,785,050.00	15	88
GOVI On 02/02/2023 GOVI			853.54800	853.54800	847.74100	847.74100			0.00	0	

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		869.72000	869.72000	863.81800	863.81800			0.00	0	
GOVI	On	03/08/2023	GOVI		886.88400	886.88400	880.87500	880.87500			0.00	0	
GOVI	On	02/11/2023	GOVI		903.61500	903.61500	897.49100	897.49100			0.00	0	
Total GOVI Future											125,785,050.00	15	88
GOVI	On	03/11/2022	GOVI	820.41	Call		124,230.00000	12.42300	181,570,000		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		124,130.00000	12.41300	181,470,000		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		124,030.00000	12.40300	181,370,000		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	850.84	Call		0.00000	0.00000	27,080,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		30,990.00000	3.09900	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	27,280,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		30,790.00000	3.07900	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	27,180,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		30,890.00000	3.08900	0,000		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		109,380.00000	10.93800	168,400,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		109,580.00000	10.95800	168,600,000		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		109,480.00000	10.94800	168,500,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		436,550.00000	43.65500	496,640,000		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		436,450.00000	43.64500	496,540,000		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		436,650.00000	43.66500	496,740,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		0.00000	0.00000	0,000		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		116,810.00000	11.68100	178,050,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		116,710.00000	11.67100	177,950,000		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		116,910.00000	11.69100	178,150,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											125,785,050.00	15	88
Total for GOVI											125,785,050.00	15	88
AL37	On	03/11/2022	Index Future		835.77200	835.77200	834.08000	834.08000			0.00	0	
AL37	On	02/02/2023	Index Future		850.70300	850.70300	849.01000	849.01000			0.00	0	

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			866.82100	866.82100	865.11100	865.11100			0.00	0	
AL37	On	03/08/2023	Index Future			883.92800	883.92800	882.19400	882.19400			0.00	0	
AL37	On	02/11/2023	Index Future			900.60300	900.60300	898.83400	898.83400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			966.74600	966.74600	959.90100	959.90100			0.00	0	
AL7T	On	02/02/2023	Index Future			984.01600	984.01600	977.08300	977.08300			0.00	0	
AL7T	On	04/05/2023	Index Future			1,002.66100	1,002.66100	995.61300	995.61300			0.00	0	
AL7T	On	03/08/2023	Index Future			1,022.44800	1,022.44800	1,015.27300	1,015.27300			0.00	0	
AL7T	On	02/11/2023	Index Future			1,041.73600	1,041.73600	1,034.42400	1,034.42400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			850.37600	850.37600	844.59500	844.59500			0.00	0	13
ALBI	On	02/02/2023	Index Future			865.56800	865.56800	859.71300	859.71300			0.00	0	
ALBI	On	04/05/2023	Index Future			881.96800	881.96800	876.01700	876.01700			0.00	0	
ALBI	On	03/08/2023	Index Future			899.37400	899.37400	893.31500	893.31500			0.00	0	
ALBI	On	02/11/2023	Index Future			916.34000	916.34000	910.16600	910.16600			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	03/11/2022	Index Future			326.14700	326.14700	325.67200	325.67200			0.00	0	70
IGOV	On	02/02/2023	Index Future			332.05300	332.05300	331.58100	331.58100			0.00	0	
IGOV	On	04/05/2023	Index Future			338.42300	338.42300	337.94800	337.94800			0.00	0	
IGOV	On	03/08/2023	Index Future			345.17800	345.17800	344.69700	344.69700			0.00	0	
IGOV	On	02/11/2023	Index Future			351.76500	351.76500	351.27400	351.27400			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			5.82500	94.17500	5.81500	94.18500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.50500	93.49500	6.48500	93.51500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.59000	93.41000	6.57000	93.43000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.20500	92.79500	7.14500	92.85500			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.28000	92.72000	7.22000	92.78000			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			7.65000	92.35000	7.63000	92.37000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.73000	92.27000	7.73000	92.27000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.02500	91.97500	8.09500	91.90500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.07500	91.92500	8.14500	91.85500			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			8.08000	91.92000	8.14000	91.86000			0.00	0	27
JIBAR f	On	20/03/2024	Jibar Future			8.07000	91.93000	8.13000	91.87000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 19/06/2024 Jibar Future			8.04500	91.95500	8.12500	91.87500				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 :										152,853,288.10	297	1,491,45
ABCPI3 On 07/12/2023 Spot Bond			1.88800	330.87182	1.88800	330.73777				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.01845				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.56089				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.85500	101.36646	9.85500	101.33983				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.83000	88.54860	11.83000	88.52080				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.28150				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.90035				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.83356				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.25605				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.63601				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	102.73014				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.86309				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.40853				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.76461				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.95935				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.18077				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.80591				0.00	0	2,500,000,00
Total ABFN32 SPOT										0.00	0	2,500,000,00
Total For ABFN32										0.00	0	2,500,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.17885				0.00	0	9,100,000,00
Total ABFN33 SPOT										0.00	0	9,100,000,00
Total For ABFN33										0.00	0	9,100,000,00
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.97978				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.33350				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.89501				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	99.96774				0.00	0	

Contract 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	100.12857				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN41 On 16/09/2026 Spot Bond					0.00000	99.96329				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN42 On 16/09/2029 Spot Bond					0.00000	99.59600				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2022 Spot Bond					0.00000	101.00701				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN44 On 14/10/2024 Spot Bond					0.00000	101.03060				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN45 On 14/10/2026 Spot Bond					0.00000	101.04749				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN46 On 24/06/2025 Spot Bond					0.00000	101.41991				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN47 On 24/08/2023 Spot Bond					0.00000	100.46943				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN48 On 24/08/2025 Spot Bond					0.00000	100.38724				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN49 On 30/03/2024 Spot Bond					0.00000	101.29111				0.00	0	100,000,0€
Total ABFN49 SPOT										0.00	0	100,000,0€
Total For ABFN49										0.00	0	100,000,0€
ABFN50 On 30/03/2026 Spot Bond					0.00000	101.09644				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	101.20042				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.18852				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.57038				0.00	400,000,000	200,000,00
Total ABFN53 SPOT										0.00	400,000,000	200,000,00
Total For ABFN53										0.00	400,000,000	200,000,00
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.58491				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.59707				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.31059				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.55232				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.38610				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.71879				0.00	0	240,000,00
Total ABJ01 SPOT										0.00	0	240,000,00
Total For ABJ01										0.00	0	240,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.35326				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.23394				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.60173				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	101.64244				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.58000	6.58000	6.58000	154.35518				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	46.43995	100.00000	46.31963				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.31000	2.31000	2.31000	164.93773				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.22000	3.22000	3.22000	223.24997				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.75000	4.75000	4.75000	237.35647				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.57000	8.57000	8.57000	99.95567				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.77000	8.77000	8.77000	108.46081				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.10000	103.73234	7.10000	103.71240				0.00	0	730,000,00
Total ABS15 SPOT										0.00	0	730,000,00
Total For ABS15										0.00	0	730,000,00
ABS16 On 11/11/2025 Spot Bond			8.46000	108.82581	8.46000	108.80131				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.18000	109.51546	9.18000	109.48875				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.54000	106.85950	7.54000	106.83801				0.00	0	

Contract 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			9.20500	98.76808	9.20500	98.74353				6,995,800,000,000.00	760,000,000	380,000,00
Total ABS7 SPOT										6,995,800,000,000.00	760,000,000	380,000,00
Total For ABS7										6,995,800,000,000.00	760,000,000	380,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.46972	100.00000	12.44182				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.01000	330.39724	2.01000	330.26226				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.64500	11.64500	11.64500	100.78137				0.00	0	300,000,00
Total ABX01 SPOT										0.00	0	300,000,00
Total For ABX01										0.00	0	300,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	99.86838				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.87163				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.87166				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.87230				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.87230				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.86960				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.86960				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	193.01276				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	195.25608				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.87747				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.41638				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.48328				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.69223				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.43623				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.45691				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.43240				0.00	720,000,000	360,000,000
Total AGL03 SPOT										0.00	720,000,000	360,000,000
Total For AGL03										0.00	720,000,000	360,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.68912				0.00	1,148,200,000	500,500,000
Total AGT01 SPOT										0.00	1,148,200,000	500,500,000
Total For AGT01										0.00	1,148,200,000	500,500,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.53386				0.00	326,900,000	89,500,000
Total AGT02 SPOT										0.00	326,900,000	89,500,000
Total For AGT02										0.00	326,900,000	89,500,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.60570				0.00	0	110,000,000
Total AGT03 SPOT										0.00	0	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	0	110,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	105.21358				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.99188				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.02328				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.07000	96.95617	9.07000	96.93280				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.07062				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.22831				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.42521				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.90896				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.46575				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.09500	101.32809	9.09500	101.30360				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.44397				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.48441				0.00	0	

Contract 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	100.50927				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.03284				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.99583				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.44586				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.48429				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.50913				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.68249				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.58719				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.66393				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.49670				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.48739				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	100.52153				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.50974				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.16381				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.70098				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.26000	105.81224	9.26000	105.78607				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			9.81000	101.85359	9.81000	101.82709				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.69000	89.94265	12.69000	89.91259				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.40000	200.28198	5.40000	200.18195				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.51744				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.08969				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	99.80642				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	100.90781				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.54544				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.10000	252.36896	5.10000	252.24494				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.71000	218.06335	5.71000	217.95264				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.09000	213.78850	4.09000	213.68922				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.06000	116.87394	5.06000	116.81672				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.83585				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.86164				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.88280				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.63324				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.49186				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.48316				0.00	0	

Contract 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	100.02025				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	101.50008				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	99.87844				0.00	0	900,000,00
Total ASN300 SPOT										0.00	0	900,000,00
Total For ASN300										0.00	0	900,000,00
ASN300 On 20/12/2023 Spot Bond					0.00000	100.42737				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.25500	4.25500	4.25500	115.81407				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.24500	5.24500	5.24500	103.41369				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.02602				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.03147				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.74913				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.39864				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.17000	115.32264	5.17000	115.26585				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	99.87677				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.48134				0.00	0	5,000,00
Total ASN346 SPOT										0.00	0	5,000,00
Total For ASN346										0.00	0	5,000,00
ASN35 On 20/06/2024 Spot Bond					0.00000	100.02378				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.88081				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.88081				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.31331				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.03831				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.04498				0.00	0	700,000,00
Total ASN373 SPOT										0.00	0	700,000,00
Total For ASN373										0.00	0	700,000,00
ASN37 On 20/12/2024 Spot Bond					0.00000	100.48839				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.97185				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	99.98040				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	99.98040				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	100.03808				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.22709				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.45324				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	99.90211				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	99.88237				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	99.86622				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.18132				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	102.96643				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	99.85047				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	99.84665				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	99.83468				0.00	0	

Contract 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	100.19072				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.07522				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.97808				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.98598				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.55500	9.55500	9.55500	101.02158				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			11.11000	11.11000	11.11000	100.05870				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.89713				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	101.00871				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.53853				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	99.98019				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	117.08400				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			10.89500	10.89500	10.89500	99.84217				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.49038				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	99.99984				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	99.99984				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	99.88841				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.46500	97.14778	10.46500	97.12070				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.64500	96.87270	9.64500	96.84778				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.19500	95.71729	10.19500	95.69129				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.19500	95.71729	10.19500	95.69129				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2024 Spot Bond			9.10000	101.11859	9.10000	101.09414				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.05000	101.35352	11.05000	101.32390				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	101.34752	11.00000	101.31803				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	101.28743	10.50000	101.25926				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.28743	10.50000	101.25926				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.47475				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.92081				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.44774				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.80500	101.13208	10.80500	101.10316				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.89500	100.37243	10.89500	100.72433				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.75500	101.03726	10.75500	101.00850				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.36955				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.12001				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.18931				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.86410				0.00	0	

Contract 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	99.88570				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.06207				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	100.99306				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	99.77312				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.38000	101.02716	9.38000	101.00209				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.14130				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.12238				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	101.03868				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	101.07301				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.39335				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	99.95530				0.00	0	200,000.00
Total ASN607 SPOT										0.00	0	200,000.00
Total For ASN607										0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN610 On 31/01/2030 Spot Bond					0.00000	101.06975				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	101.79311				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	100.86213				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	99.85410				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.45274				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	100.87772				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	99.86033				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.35858				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	101.40203				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	99.86791				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	99.85692				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635 On 05/06/2023 Spot Bond					0.00000	100.21048				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	101.02319				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.04388				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	101.23791				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.67938				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.34470				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.58439				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.43348				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	101.51897				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	99.86194				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	99.85708				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	100.35909				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68 On 22/06/2026 Spot Bond					0.00000	99.72272				0.00	0	

Contract 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	101.65545				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685: On 31/01/2030 Spot Bond					0.00000	100.97333				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692: On 31/07/2026 Spot Bond					0.00000	101.02598				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693: On 31/01/2030 Spot Bond					0.00000	101.31112				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694: On 31/01/2030 Spot Bond					0.00000	101.00450				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN695: On 20/06/2026 Spot Bond					0.00000	99.87330				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700: On 20/06/2026 Spot Bond					0.00000	99.87249				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702: On 20/06/2024 Spot Bond					0.00000	100.37132				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703: On 09/11/2026 Spot Bond					0.00000	100.76405				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN707: On 04/05/2024 Spot Bond					0.00000	100.93763				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713: On 19/08/2023 Spot Bond					0.00000	100.61927				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	101.70012				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN716 On 15/09/2033 Spot Bond					0.00000	99.97349				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	101.17323				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	101.28530				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.04146				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	101.11017				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.19836				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.99856				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.33200				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	101.69413				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	99.87736				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	99.87573				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	95.68228				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.95654				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	99.81202				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	99.82062				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.89884	9.89884	9.89884	104.45908				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	99.97366				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	101.22394				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.05787				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.95060				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.95181				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	99.97617				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	99.86920				0.00	0	

Contract 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	101.50906				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	101.37451				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	101.16370				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	101.71645				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	101.78855				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.23048				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.46365				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	101.45997				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN830 On 14/04/2027 Spot Bond					0.00000	101.34635				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	101.16913				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN833 On 14/04/2027 Spot Bond					0.00000	101.16913				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	101.05799				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN837 On 20/06/2026 Spot Bond					0.00000	99.94043				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	100.98608				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	100.97860				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN840 On 21/04/2027 Spot Bond					0.00000	100.97860				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN841 On 22/04/2027 Spot Bond					0.00000	101.17084				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN842 On 25/04/2042 Spot Bond					0.00000	102.23761				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN845 On 26/10/2022 Spot Bond					0.00000	100.91484				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN846 On 26/10/2022 Spot Bond					0.00000	100.92158				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN847 On 26/10/2022 Spot Bond					0.00000	100.94181				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.11074				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN849 On 29/04/2025 Spot Bond					0.00000	101.10437				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	99.87745				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	99.87435				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.33206				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	101.15327				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	101.00875				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	102.13108				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	101.53296				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.02727				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.02727				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	100.01303				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	99.99988				0.00	0	

Contract 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	99.99988				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	101.96748				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 15/09/2022 Spot Bond					0.00000	101.48966				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN870 On 21/06/2027 Spot Bond					0.00000	99.86263				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 27/09/2022 Spot Bond					0.00000	101.31884				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN877 On 20/06/2027 Spot Bond					0.00000	99.85642				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	99.85803				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	100.93855				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	100.03234				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	101.23416				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	101.33374				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	99.97820				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88 On 31/01/2024 Spot Bond			11.34500	103.14161	11.34500	101.71969				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90 On 20/06/2027 Spot Bond					0.00000	99.85965				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90 On 31/01/2030 Spot Bond					0.00000	100.61598				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90 On 20/06/2026 Spot Bond					0.00000	99.87898				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91 On 31/07/2027 Spot Bond					0.00000	100.17442				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total ASN915 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For ASN915									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.45173				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.90670				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.28953				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.35500	101.37164	7.35500	101.35164				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.29913				0.00	0	
Total BAW34 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 BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.27136				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.09790				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.32529				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.44745				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.45853				0.00	620,000,000	310,000,000
Total BAWGL2 SPOT										0.00	620,000,000	310,000,000
Total For BAWGL2										0.00	620,000,000	310,000,000
BAYA7 On 31/03/2026 Spot Bond			12.25500	12.25500	12.25500	105.33249				0.00	0	480,000,000
Total BAYA72 SPOT										0.00	0	480,000,000
Total For BAYA72										0.00	0	480,000,000
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.38523				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 30/09/2022 Spot Bond					0.00000	101.49903				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	102.08359				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	102.44915				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	101.23175				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	102.21002				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/01/2023 Spot Bond					0.00000	101.95260				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	102.05632				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.99013				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	102.19621				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.70250				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.17116				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	102.14887				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.90189				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.95322				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.90140				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.78109				0.00	0	200,000.00
Total BAYA94 SPOT										0.00	0	200,000.00
Total For BAYA94										0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.88082				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	101.95356				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	102.05744				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	102.05655				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.31541				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.54788				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.36755				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	102.31631				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.33985				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.64273				0.00	0	40,000,00
Total BAYB20 SPOT										0.00	0	40,000,00
Total For BAYB20										0.00	0	40,000,00
BAYB21 On 30/09/2024 Spot Bond					0.00000	102.31578				0.00	0	
Total BAYB21 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 BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	102.29530				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	102.31541				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD030: On 18/04/2028 Spot Bond			9.20000	9.20000	9.20000	98.65105				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	100.93197				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.39384				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.12703				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.95315				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.60878				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.29882				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.59223				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.79269				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.00808				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.75709				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.77499				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.06521				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.00000	104.93554	8.00000	104.91318				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.48475				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.89024				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.31070				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	99.78263				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	99.77651				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.09124				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	

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 12/10/2028 Spot Bond					0.00000	101.31982				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.78300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	87.35900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	59.12500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	42.58700				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	0.00000				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 10/11/2022 Spot Bond					0.00000	100.62568				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.37742				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.55054				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.50501				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.56731				0.00	0	
Total BPPF21 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 BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.45098				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.27276				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.82127				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.84405				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.63325				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.76998				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	101.45598				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.14807				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.72301				0.00	100,000,000	50,000,00
Total CBL29 SPOT										0.00	100,000,000	50,000,00
Total For CBL29										0.00	100,000,000	50,000,00
CBL30: On 02/11/2024 Spot Bond					0.00000	100.62367				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01: On 23/06/2023 Spot Bond			8.69500	105.68054	8.69500	105.65596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.99500	107.11857	8.99500	107.09282				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.54500	103.51815	9.54500	103.49192				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.08500	11.08500	11.08500	99.60617				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.17392				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.41988				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.44326				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.39016				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.45902				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.89754				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	102.52014	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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN345 On 20/12/2023 Spot Bond					0.00000	99.78365				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.01500	101.98727	9.01500	101.96284				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	105.76688	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	100.98303				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	102.80475				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.18500	98.99838	11.18500	98.96911				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	110.13011	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	99.87843				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.65410				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.65004				0.00	0	
Total CLN399 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.01000	155.14217	5.01000	155.06642				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.45000	153.60406	5.45000	153.52730				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.62269				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN49 On 04/09/2024 Spot Bond			8.66000	102.80379	8.66000	102.77972				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.64772				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	101.28119				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.34304				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.95418				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.16060				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	99.89971				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.34860				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	99.76498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			10.12000	100.00000	10.12000	99.97228				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.17000	103.70471	10.17000	103.67619				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.45193				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	100.03993				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.33045				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/03/2023 Spot Bond				100.00000	0.00000	100.09685				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.38977				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.21873				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.24756				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.49077				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.03993				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	

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 On 20/06/2023 Spot Bond					0.00000	99.87046				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	101.11817				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			10.42500	101.45048	10.42500	101.42247				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.59505				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.07111				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.25424				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	149.65400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.48330				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.89500	101.06574	9.89500	101.03923				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.94500	104.91769	9.94500	104.89002				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.03500	103.78305	10.03500	103.75544				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	310.15814				0.00	0	
Total CLN55 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 CLN55										0.00	0	
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	100.66639				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	100.69205				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	100.45225				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	101.37250				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	130.37100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56: On 11/02/2026 Spot Bond					0.00000	100.73757				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.39500	102.80453	10.39500	102.80344				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			9.89500	104.15608	9.89500	104.12875				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	101.05327				0.00	360,000,000	180,000,000
Total CLN564 SPOT										0.00	360,000,000	180,000,000
Total For CLN564										0.00	360,000,000	180,000,000
CLN56: On 21/02/2024 Spot Bond					0.00000	100.57705				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 CLN565 SPOT										0.00	220,000,000	110,000,000
Total For CLN565										0.00	220,000,000	110,000,000
CLN565 On 17/01/2024 Spot Bond					0.00000	102.84167				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.19084				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.70540				0.00	0	700,000,000
Total CLN568 SPOT										0.00	0	700,000,000
Total For CLN568										0.00	0	700,000,000
CLN568 On 12/11/2025 Spot Bond			10.12500	103.00669	10.12500	102.97905				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.71882				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.70816				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.97990				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.86066				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.07848				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.43152				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.73899				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN583 On 16/09/2025 Spot Bond					0.00000	99.95363				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	101.09055				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.56881				0.00	360,000,000	180,000,000
Total CLN585 SPOT										0.00	360,000,000	180,000,000
Total For CLN585										0.00	360,000,000	180,000,000
CLN586 On 16/09/2025 Spot Bond					0.00000	102.27596				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.65325				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.89956				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.88970				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.67224				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.43000	157.65310	3.43000	126.63555				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.62395				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	101.58305				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.44660				0.00	0	
Total CLN596 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 CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.36500	9.36500	9.36500	102.38978				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.36271				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.03780				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.89956				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	99.89956				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 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	
CLN603 On 05/08/2024 Spot Bond			8.95000	8.95000	8.95000	100.58478				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.79142				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.90520				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	104.07076				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.11221				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.48038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.52500	103.37271	9.52500	103.34643				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	101.04941				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.16153				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.14553				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.52054				0.00	200,000,000	100,000,000
Total CLN614 SPOT										0.00	200,000,000	100,000,000
Total For CLN614										0.00	200,000,000	100,000,000
CLN615 On 30/09/2022 Spot Bond					0.00000	101.29215				0.00	0	1,490,000,000
Total CLN615 SPOT										0.00	0	1,490,000,000
Total For CLN615										0.00	0	1,490,000,000
CLN616 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	
CLN617 On 20/12/2024 Spot Bond					0.00000	103.36934				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.94283				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.34587				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	

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 28/10/2024 Spot Bond					0.00000	100.96436				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2022 Spot Bond					0.00000	100.98576				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	101.08495				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62(On 25/01/2023 Spot Bond			7.51000	101.73688	7.51000	101.71650				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	100.60752				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	99.46350				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			12.71500	60.92817	12.71500	80.15593				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2022 Spot Bond					0.00000	100.46924				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			10.59500	97.98671	10.59500	97.95922				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	100.60542				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63(On 21/11/2022 Spot Bond					0.00000	100.47298				0.00	0	
Total CLN632 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 CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.51214				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.73926				0.00	400,000,000	200,000,000
Total CLN634 SPOT										0.00	400,000,000	200,000,000
Total For CLN634										0.00	400,000,000	200,000,000
CLN63 On 19/08/2025 Spot Bond					0.00000	103.11341				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.46559				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.60332				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	100.77618				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.64535				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.99857				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.46745				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	99.90098				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.20033				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	99.90085				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.72862				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.30913				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.60332				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.51197				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.60332				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	101.93273				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.90662				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	102.15599				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.58100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN662 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	
CLN663 On 20/12/2024 Spot Bond					0.00000	120.18300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	144.96800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.43094				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.54386				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.69572				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.75864				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.14346				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.34815				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.65235				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			3.99848	158.75049	3.99848	128.95278				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			3.99848	158.75049	3.99848	128.95361				0.00	0	
Total CLN674 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 CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.66285				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.69083				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.61774				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.42689				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	102.61958				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.13707				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.55746				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.59468				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.89717				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.85022				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.85000				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	104.10224				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.50316				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.65283				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.74255				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	84.94390				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	83.43234				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	107.35715				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.27093				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.65496				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	88.48201				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.03099				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	85.50603				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN707 On 19/08/2025 Spot Bond					0.00000	100.70481				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.70032				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.61993				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	81.97252				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	82.21514				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.01215				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.62507				0.00	0	300,000,00
Total CLN713 SPOT										0.00	0	300,000,00
Total For CLN713										0.00	0	300,000,00
CLN714 On 21/06/2025 Spot Bond					0.00000	101.62922				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.62922				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.62922				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.01268				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.03585				0.00	0	
Total CLN719 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 CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.01125				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.33319				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.24773				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.04242				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.51533				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.51533				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.53857				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.53857				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.53857				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.53857				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.53781				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.57453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.21218				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.03639				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	94.38298				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	102.15781				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.45264				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	110.88200				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	93.08349				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.59631				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.76024				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.90230				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN744 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	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.28524				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.34463				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	101.65277				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.04593				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	100.03854				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.32832				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			7.60500	7.60500	7.60500	100.72124				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.29351				0.00	0	
Total CLN755 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 CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	102.61060				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	102.54019				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.70506				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	100.78763				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.90104				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	92.78687				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.60500	7.60500	7.60500	100.72124				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.80305				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	104.67053				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	98.76419				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	81.48433				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	86.82847				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.36514				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.07764				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.63000	6.63000	6.63000	121.31223				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.31324				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	100.36584				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN779 On 31/01/2027 Spot Bond					0.00000	100.93272				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.93868				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.85500	10.85500	10.85500	100.23257				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.05186				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.96848				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.98159				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.64220				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	101.46661				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	101.64220				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	106.54973				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	106.38240				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.05203				0.00	0	
Total CLN790 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 CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.96700				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.05203				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.10323				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.05203				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.64227				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.05203				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.05219				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.05770				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.05770				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.33387				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	86.31266				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.94226				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.18097				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.06377				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.33589				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.98040				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.52474				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			9.20000	98.67530	9.20000	98.65105				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.53625				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.13269				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	101.91303				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	101.73480				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN814 On 04/10/2022 Spot Bond					0.00000	101.73480				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	101.05203				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.05225				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.06377				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.93274				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.05203				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.05225				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.64228				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	101.05225				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	101.05225				0.00	0	
Total CLN825 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 CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.05191				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.05225				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.16364				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.05203				0.00	400,000,000	200,000,000
Total CLN829 SPOT										0.00	400,000,000	200,000,000
Total For CLN829										0.00	400,000,000	200,000,000
CLN829 On 31/07/2026 Spot Bond					0.00000	101.52480				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.26688				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.05191				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	101.17285				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.33192				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.33206				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.33207				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.33198				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.96754				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.63378				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	101.54360				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	100.14256				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.47280				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.47708				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	101.68394				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.68393				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN849 On 31/03/2029 Spot Bond					0.00000	101.68358				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	101.12970				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	101.90724				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	101.38396				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	101.44836				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.43719				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	101.47221				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	101.43688				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	101.56067				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	82.94659				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.15677				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.17271				0.00	0	
Total CLN861 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 CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.08075				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.02766				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	111.01734				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	101.43689				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	85.83967				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.90903				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.92083				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.91487				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	86.47120				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	100.33192				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.81336				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.03495				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	101.00501				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.54525				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.62659				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.60491				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.58007				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.03809				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN882 On 31/01/2030 Spot Bond					0.00000	100.56147				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.79569				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.58054				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJ05 On 05/06/2023 Spot Bond			9.63000	105.11984	9.63000	105.09283				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.16500	103.49415	11.16500	103.46344				0.00	0	50,000,00
Total COJ08 SPOT										0.00	0	50,000,00
Total For COJ08										0.00	0	50,000,00
COJG0 On 09/06/2024 Spot Bond			10.72000	101.85918	10.72000	101.83012				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.09500	104.10579	9.09500	104.08050				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.95500	93.91473	12.95500	93.88253				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.54500	94.04604	11.54500	94.01720				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.98851				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.12311				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.46008				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.68445				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.29500	10.29500	10.29500	103.58216				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.38856				0.00	0	
Total DSY04 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 DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.71892				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.65511				0.00	220,000,000	110,000,000
Total DSY06 SPOT										0.00	220,000,000	110,000,000
Total For DSY06										0.00	220,000,000	110,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	100.47178				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.23847				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.27454				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			080,000,000,000,000.00	70,800,000,000	70,800,000,000	
Total DTF003 SPOT									80,000,000,000,000.00	70,800,000,000	70,800,000,000	
Total For DTF003									80,000,000,000,000.00	70,800,000,000	70,800,000,000	
DTF004 On 14/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			220,000,000,000,000.00	132,200,000,000	79,200,000,000	
Total DTF004 SPOT									220,000,000,000,000.00	132,200,000,000	79,200,000,000	
Total For DTF004									220,000,000,000,000.00	132,200,000,000	79,200,000,000	
DV23 On 27/02/2023 Spot Bond			7.61000	101.50799	7.61000	101.48753			0.00	0	200,000,000	
Total DV23 SPOT									0.00	0	200,000,000	
Total For DV23									0.00	0	200,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	72.31132	100.00000	72.17514			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	72.31132	100.00000	72.17514			0.00	0		
Total DV23/R2023 SPOT									0.00	0		
Total For DV23/R2023									0.00	0		
DV24 On 18/02/2024 Spot Bond			9.18000	101.38985	9.18000	101.36512			0.00	0		
Total DV24 SPOT									0.00	0		
Total For DV24									0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	100.72257	9.69000	100.69668			0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	100.72257	9.69000	100.69668			0.00	0		
Total DV24/R2023 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.49500	97.38755	10.49500	97.36047				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.61000	94.04350	11.61000	94.01466				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	100.75252	10.10000	100.72554				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.75252	10.10000	100.72554				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	101.02305				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.08367				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.39151				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.95561				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.04692				0.00	0	9,300,000,00
Total DVF27 SPOT										0.00	0	9,300,000,00
Total For DVF27										0.00	0	9,300,000,00
DVFB2 On 15/12/2024 Spot Bond					0.00000	99.97882				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.11452				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.59283				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.84340				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.17318				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.87787				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.40417				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.79519				0.00	0	300,000,00
Total DVFB31 SPOT										0.00	0	300,000,00
Total For DVFB31										0.00	0	300,000,00
DVFC2 On 15/12/2026 Spot Bond					0.00000	99.97808				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.97730				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.57000	101.92813	8.57000	101.90450				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.36000	115.16102	5.36000	115.10344				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.06000	103.83282	5.06000	103.78200				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	144.97574	2.25000	144.91564				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.43000	162.60751	3.43000	162.53494				0.00	0	
Total EL28 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 EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.44500	148.88971	3.44500	148.82321				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.45000	144.20216	3.45000	144.13772				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.18000	118.42705	5.18000	118.36861				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.03000	106.18611	5.03000	106.13421				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	144.97574	2.25000	144.91564				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	169.31103				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	166.57577				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	153.74176				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	155.80070				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	129.32627				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	128.38743				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	125.50730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	116.65606				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	112.48174				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	114.30091				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	94.60011				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	94.67941				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	101.66694				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	104.52640				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.59598				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.60500	102.81980	10.60500	102.79092				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.51000	12.51000	12.51000	95.33496				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.56000	12.56000	12.56000	99.57536				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM06 On 23/06/2025 Spot Bond			10.69500	10.69500	10.69500	101.70022				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.69500	10.69500	10.69500	101.42905				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.49000	12.49000	12.49000	70.62377				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.78000	11.78000	11.78000	99.23948				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.49000	12.49000	12.49000	92.63136				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.60557				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.13799				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.01917				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.74257				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.25591				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.34042				0.00	0	
Total EPF022 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 EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.14444				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	99.99998				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF024 On 12/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,000,000,00
Total EPF025 SPOT										0.00	0	9,000,000,00
Total For EPF025										0.00	0	9,000,000,00
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.68211				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.00010				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.67164				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.29227				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.14829				0.00	260,000,000	130,000,00
Total EQT005 SPOT										0.00	260,000,000	130,000,00
Total For EQT005										0.00	260,000,000	130,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.91520				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	99.84592				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	101.21004				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	100.66156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01(On 12/11/2024 Spot Bond					0.00000	100.84300				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B' On 17/05/2025 Spot Bond					0.00000	100.58418				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B' On 17/05/2027 Spot Bond					0.00000	100.60703				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.59551				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.61837				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.59581				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERSA2' On 17/05/2025 Spot Bond					0.00000	100.56907				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA3' On 17/05/2027 Spot Bond					0.00000	100.59190				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.16000	102.34979	7.16000	102.33022				0.00	0	14,000,000.00
Total ES23 SPOT										0.00	0	14,000,000.00
Total For ES23										0.00	0	14,000,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	101.33527	10.00000	101.30849				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.63500	98.29576	9.63500	98.27049			7,602,024,635,000.00		789,001,000	3,532,508,100
Total ES26 SPOT									7,602,024,635,000.00		789,001,000	3,532,508,100
Total For ES26									7,602,024,635,000.00		789,001,000	3,532,508,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26/R On 02/04/2026 Spot Bond			7.85000	103.55399	7.85000	103.53220				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.91500	73.31970	12.02500	72.76241			24,295,800,244,000.00	2,039,093,600	2,858,515,900	
Total ES33 SPOT									14,295,800,244,000.00	2,039,093,600	2,858,515,900	
Total For ES33									14,295,800,244,000.00	2,039,093,600	2,858,515,900	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.00000	7.50000	99.97999				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.22500	75.80310	12.33500	75.15775			7,488,528,885,000.00	612,558,600	707,391,200	
Total ES42 SPOT									7,488,528,885,000.00	612,558,600	707,391,200	
Total For ES42									7,488,528,885,000.00	612,558,600	707,391,200	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.30588	8.50000	103.28238				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.48000	11.48000	11.48000	101.00110				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			12.67500	12.67500	12.67500	96.19650				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.29377				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.74504				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.46567				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.62907				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.97688				0.00	0	
Total FIFB18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.10246				0.00	260,000,000	130,000,00
Total FIFB19 SPOT										0.00	260,000,000	130,000,00
Total For FIFB19										0.00	260,000,000	130,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.84561				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.88892				0.00	0	2,970,000,00
Total FIFG02 SPOT										0.00	0	2,970,000,00
Total For FIFG02										0.00	0	2,970,000,00
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.47075				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.49568				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.50192				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	100.75463				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.93616				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.35293				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.77104				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.20592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.27500	105.68875	9.27500	105.66257				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.34161				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.34864				0.00	3,160,000,000	1,580,000,000
Total FRB29 SPOT										0.00	3,160,000,000	1,580,000,000
Total For FRB29										0.00	3,160,000,000	1,580,000,000
FRB30 On 19/04/2026 Spot Bond			9.19500	100.18403	9.19500	100.15942				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.43822				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.49000	332.42702	1.49000	332.29591				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.33500	2.33500	2.33500	164.84286				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.31000	222.33699	3.31000	222.23839				0.00	0	2,513,600,000
Total FRBI28 SPOT										0.00	0	2,513,600,000
Total For FRBI28										0.00	0	2,513,600,000
FRBI29 On 31/03/2029 Spot Bond			4.20000	4.20000	4.20000	116.19492				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.06500	5.06500	5.06500	230.76922				0.00	0	518,100,000
Total FRBI33 SPOT										0.00	0	518,100,000
Total For FRBI33										0.00	0	518,100,000
FRBI46 On 31/03/2046 Spot Bond			5.16500	101.68851	5.16500	101.63837				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI50 On 31/12/2050 Spot Bond			5.17000	101.13167	5.17000	101.08186				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.82000	8.82000	8.82000	83.47294				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.85000	8.85000	8.85000	82.59530				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.61000	3.61000	3.61000	160.09143				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.44720				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.65652				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.15659				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.74400	9.74400	9.74400	101.06860				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.46878				0.00	0	
Total FRC279 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	101.79164				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.34000	3.34000	3.34000	120.13440				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.88906				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	101.61825				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.17000	3.17000	3.17000	118.01007				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	101.59631				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.63793				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.64604				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	102.31339				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.01395				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	102.32205				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.33979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.46128				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.31196				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.30246				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.56801				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.76326				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.90921				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	102.31159				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	99.97850				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.01857				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.74444				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.90894				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32 On 20/12/2024 Spot Bond					0.00000	102.04640				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.77952				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	101.28408				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	102.09152				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	101.28538				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.32093				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.73965				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	101.06420				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.62992				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.32040				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	100.42611				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	100.76218				0.00	0	
Total FRC340 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	102.21022				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	101.60612				0.00	0	1,000,000,00
Total FRC343 SPOT										0.00	0	1,000,000,00
Total For FRC343										0.00	0	1,000,000,00
FRC34 On 15/10/2022 Spot Bond					0.00000	101.13064				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	102.03108				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.59287				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.39311				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.11408				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.08802				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.31346				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.32000				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.30215				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.17812				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.13112				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.14011				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.76015				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.16219				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.03651				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	101.39381				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.84770				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.83579				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.14278				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	102.51201				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC368 On 31/05/2024 Spot Bond					0.00000	100.33076				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	104.15342				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	104.16513				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.18341				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	101.17925				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	104.27286				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.33939				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	102.30258				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	102.29084				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.61962				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.89021				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	101.80310				0.00	0	
Total FRC381 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.58827				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.58827				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.56634				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.56634				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	100.50137				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	101.12320				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.21663				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.93726				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.95557				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	100.79422				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	101.72066				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	101.12317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.01005				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.38810				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.08185				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.17124				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC399 On 19/01/2027 Spot Bond					0.00000	101.23537				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			10.87500	10.87500	10.87500	100.32502				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	102.42637				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	100.79224				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			13.16500	13.16500	13.16500	103.52494				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	101.68735				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	101.62752				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC407 On 13/10/2026 Spot Bond					0.00000	101.33970				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	102.09471				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC409 On 23/09/2025 Spot Bond			11.35500	11.35500	11.35500	104.78242				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC410 On 30/04/2027 Spot Bond					0.00000	101.12320				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC411 On 30/04/2025 Spot Bond					0.00000	101.21160				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC412 On 31/05/2027 Spot Bond					0.00000	100.36592				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC413 On 30/04/2029 Spot Bond					0.00000	101.25849				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC414 On 31/05/2027 Spot Bond					0.00000	100.34169				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC415 On 31/05/2025 Spot Bond					0.00000	100.35126				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC416 On 20/06/2027 Spot Bond					0.00000	96.46375				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC417 On 30/04/2025 Spot Bond					0.00000	101.21148				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC418 On 31/05/2027 Spot Bond					0.00000	100.36443				0.00	0	
Total FRC418 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	101.24865				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC420 On 30/04/2026 Spot Bond					0.00000	101.12320				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.81588				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.78119				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	101.78119				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	100.34000				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC425 On 31/07/2025 Spot Bond					0.00000	101.12310				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC426 On 30/09/2027 Spot Bond					0.00000	101.01256				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC427 On 30/09/2026 Spot Bond					0.00000	101.07001				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC428 On 21/06/2027 Spot Bond					0.00000	100.70406				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC429 On 31/10/2027 Spot Bond					0.00000	100.55910				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC430 On 31/10/2026 Spot Bond					0.00000	100.60048				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.47134				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43 On 31/10/2026 Spot Bond					0.00000	100.51454				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.44778				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.47317				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43 On 20/11/2026 Spot Bond					0.00000	100.33179				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43 On 21/06/2027 Spot Bond					0.00000	100.31830				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43 On 31/01/2030 Spot Bond			9.76000	9.76000	9.76000	102.44253				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.74000	108.34406	4.74000	108.29172				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.91000	119.02946	4.91000	118.97166				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.97100				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.19536				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.85074				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.02674				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.26738				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.30379				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.29443				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.01998				0.00	0	1,500,000,00
Total FRJ28 SPOT										0.00	0	1,500,000,00
Total For FRJ28										0.00	0	1,500,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.31410				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.94433				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.48168				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.45800	4.45800	4.45800	108.58616				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.88000	4.88000	4.88000	119.40829				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.67491				0.00	0	
Total FRS103 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 FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			5.02000	117.44419	5.02000	117.38682				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.08000	230.57424	5.08000	230.46105				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.16000	115.46265	5.16000	115.40582				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.08000	5.08000	5.08000	230.46105				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.51000	160.52993	3.51000	160.45796				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	111.23857	3.70500	111.18813				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.96000	118.30575	4.96000	118.24816				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.20000	228.12603	5.20000	228.01329				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.25000	227.11516	5.25000	227.00262				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.69000	163.57245	2.69000	163.50271				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.28000	226.51120	5.28000	226.39879				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.16000	115.46265	5.16000	115.40582				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			3.58000	219.33405	3.58000	219.23516				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.91000	105.50129	5.91000	105.44727				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			3.79000	217.03072	3.79000	216.93167				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			3.85000	216.37777	3.85000	216.27866				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.79000	216.53382	5.79000	216.42343				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.86000	106.13255	5.86000	106.07833				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.16000	5.16000	5.16000	115.40582				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.14000	115.74329	5.14000	115.68637				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.66000	218.45328	3.66000	218.35433				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.56000	220.96648	5.56000	220.85519				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			3.79000	217.03072	3.79000	216.93167				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS143 On 31/03/2028 Spot Bond			3.79000	217.03072	3.79000	216.93167				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.19100	223.67554	3.19100	223.57706				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.46000	160.71345	3.46000	160.64161				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.14000	213.25360	4.14000	213.15427				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.18000	212.82678	4.18000	212.72742				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.43000	160.82369	3.43000	160.75193				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			3.65500	218.50819	3.65500	218.40926				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.19000	4.19000	4.19000	212.62085				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	101.01437				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	101.10125				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 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	
FRS180 On 18/09/2023 Spot Bond					0.00000	99.90025				0.00	0	
Total FRS180 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 FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.57991				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	168.85071				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	137.26295				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	185.82674				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	199.94633				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.76430				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.84560				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.69659				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.39486				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.14376				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.54537				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	101.43854				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.60612				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.65867				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS232 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	
FRS233 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	
FRS234 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	
FRS235 On 31/03/2032 Spot Bond					0.00000	120.62315				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 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	
FRS238 On 13/10/2023 Spot Bond					0.00000	107.60592				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	106.07653				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	100.30207				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	70.26408				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	100.07446				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	104.65646				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	101.58517				0.00	0	
Total FRS246 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 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	
FRS250 On 22/02/2024 Spot Bond					0.00000	95.89262				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.23210				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
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	
FRS259 On 23/01/2024 Spot Bond					0.00000	112.31722				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	102.13294				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS262 On 28/02/2031 Spot Bond					0.00000	100.34821				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS264 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	101.61725				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS268 On 22/06/2026 Spot Bond					0.00000	114.03639				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS270 On 31/03/2031 Spot Bond					0.00000	101.62769				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS272 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.61932				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.98026				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	102.13679				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.33948				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	101.70448				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.36500	10.36500	10.36500	95.61833				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.36500	10.36500	10.36500	95.61833				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	101.05712				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	100.82349				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 31/01/2030 Spot Bond			11.68900	11.68900	11.68900	90.05704				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	92.16005				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	91.40591				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	96.27020				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	102.05189				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	103.75166				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	100.61348				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	101.32231				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	101.12320				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	100.89507				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			1.20000	1.20000	1.20000	333.43791				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			0.89500	334.77173	0.89500	334.64508				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			0.94000	0.94000	0.94000	334.46658				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.84578				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.86000	110.20020	4.86000	110.14683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.57000	70.52955	4.57000	115.70797				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.58000	2.58000	2.58000	163.91654				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.86000	2.86000	2.86000	162.86569				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.00000	2.00000	2.00000	330.30119				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.22000	7.22000	7.22000	100.55332				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.43500	107.44883	8.43500	107.42458				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.44500	104.58794	8.44500	104.56443				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.87000	106.42867	8.87000	106.40344			970,087,064,000.00	109,367,200	69,086,600	
Total FRX26 SPOT									970,087,064,000.00	109,367,200	69,086,600	
Total For FRX26									970,087,064,000.00	109,367,200	69,086,600	
FRX27 On 07/03/2027 Spot Bond			9.31500	103.36542	9.31500	103.33942			0.00	0	100,000,000	
Total FRX27 SPOT									0.00	0	100,000,000	
Total For FRX27									0.00	0	100,000,000	
FRX28 On 26/07/2028 Spot Bond			9.20500	105.45447	9.20500	105.42868			0.00	0		
Total FRX28 SPOT									0.00	0		
Total For FRX28									0.00	0		
FRX30 On 31/01/2030 Spot Bond			10.05000	99.65976	10.05000	99.63320			0.00	0		
Total FRX30 SPOT									0.00	0		
Total For FRX30									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			9.99000	97.88292	9.99000	97.85700				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.62000	104.22776	10.62000	104.19830				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.64500	74.48020	11.64500	74.45717				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.63378				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.44583				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.43022				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.44080				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.44391				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.84529				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.89108				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.91395				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.87652				0.00	0	
Total GBL05 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 GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.20433				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	100.43773				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.72865				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.39413				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.39994				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.51650				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.80000	120.18830	3.80000	120.13340				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.48693				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.13900	106.22605	8.13900	106.20290				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.18506				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.70500	107.37725	7.70500	107.35507				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.98749				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.87912				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.20233				0.00	3,660,000,000	3,660,000,000
Total GRT24G SPOT										0.00	3,660,000,000	3,660,000,000
Total For GRT24G										0.00	3,660,000,000	3,660,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	100.88723				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.50993				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.34549				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.08289				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.49752				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.31008				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.06163				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.40153				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.87495				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT36 On 27/06/2024 Spot Bond					0.00000	101.42436				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.34761				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.88287				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.46528				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.67353				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.87391				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.50462				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.67170				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.44244				0.00	60,000,000	30,000,000
Total GRT48 SPOT										0.00	60,000,000	30,000,000
Total For GRT48										0.00	60,000,000	30,000,000
GRT49 On 10/06/2025 Spot Bond					0.00000	100.03609				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.03756				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.37974				0.00	0	
Total H10T1 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 H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.37312				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.88780				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 31/03/2027 Spot Bond					0.00000	100.53968				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.53435				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	101.21914				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.31215				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.46579				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.46840				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.12008				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.05052				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.35168				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.33097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.42431			0.00	0	
Total HPF14 SPOT									0.00	0	
Total For HPF14									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.81000	331.17579	1.81000	331.04228			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			1.99000	1.99000	1.99000	340.88562			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.78000	98.31593	10.78000	98.28788			0.00	0	100,000,00
Total HWAY30 SPOT									0.00	0	100,000,00
Total For HWAY30									0.00	0	100,000,00
HWAY3 On 28/02/2033 Spot Bond			4.89000	78.67752	4.89000	109.42491			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.84500	84.80984	11.84500	84.78333		2,619,680,473,000.00	221,163,400	4,039,707,80	
Total HWAY34 SPOT								2,619,680,473,000.00	221,163,400	4,039,707,80	
Total For HWAY34								2,619,680,473,000.00	221,163,400	4,039,707,80	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.24277	100.00000	10.22023		0.00	0		
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			11.87500	84.03180	11.87500	84.00547		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	10.23946	100.00000	10.21692		0.00	0		
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.31229			0.00	0	
Total HWF13 SPOT								0.00	0	0	
Total For HWF13								0.00	0	0	
I2025 On 31/01/2025 Spot Bond			1.98000	166.26423	2.01000	166.08159		446,693,544,000,000.00	225,602,800,000	528,404,446,90	
Total I2025 SPOT								16,693,544,000,000.00	225,602,800,000	528,404,446,90	
Total For I2025								16,693,544,000,000.00	225,602,800,000	528,404,446,90	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2029	On	31/03/2029	Spot Bond			3.32000	122.53971	3.33000	122.41173			594,340,092,000,000.00	179,018,100,000	189,705,680,40
Total I2029 SPOT												14,340,092,000,000.00	179,018,100,000	189,705,680,40
Total For I2029												14,340,092,000,000.00	179,018,100,000	189,705,680,40
I2033	On	28/02/2033	Spot Bond			4.19900	113.86091	4.24000	113.37863			724,632,609,417,600.00	172,572,662,400	533,078,418,70
Total I2033 SPOT												14,632,609,417,600.00	172,572,662,400	533,078,418,70
Total For I2033												14,632,609,417,600.00	172,572,662,400	533,078,418,70
I2038	On	31/01/2038	Spot Bond			4.27500	128.69148	4.26000	128.87027			243,660,037,500,000.00	56,996,500,000	454,589,102,10
Total I2038 SPOT												13,660,037,500,000.00	56,996,500,000	454,589,102,10
Total For I2038												13,660,037,500,000.00	56,996,500,000	454,589,102,10
I2046	On	31/03/2046	Spot Bond			4.25000	117.60579	4.26500	117.26469			23,975,569,200,000.00	5,641,310,400	474,241,009,50
Total I2046 SPOT												13,975,569,200,000.00	5,641,310,400	474,241,009,50
Total For I2046												13,975,569,200,000.00	5,641,310,400	474,241,009,50
I2050	On	31/12/2050	Spot Bond			4.27000	118.60514	4.27000	118.54956			235,064,380,474,000.00	55,050,206,200	484,652,874,90
Total I2050 SPOT												15,064,380,474,000.00	55,050,206,200	484,652,874,90
Total For I2050												15,064,380,474,000.00	55,050,206,200	484,652,874,90
IBG01	On	07/02/2025	Spot Bond					0.00000	100.69933			0.00	0	
Total IBG01 SPOT												0.00	0	
Total For IBG01												0.00	0	
IBG02	On	07/02/2027	Spot Bond					0.00000	100.71930			0.00	0	
Total IBG02 SPOT												0.00	0	
Total For IBG02												0.00	0	
IBL109	On	07/12/2023	Spot Bond			1.66000	331.76146	1.66000	331.62909			0.00	0	
Total IBL109 SPOT												0.00	0	
Total For IBL109												0.00	0	
IBL115	On	21/05/2023	Spot Bond					0.00000	100.77362			0.00	0	
Total IBL115 SPOT												0.00	0	
Total For IBL115												0.00	0	
IBL124	On	14/02/2024	Spot Bond					0.00000	100.72179			0.00	0	
Total IBL124 SPOT												0.00	0	
Total For IBL124												0.00	0	
IBL132	On	12/08/2024	Spot Bond					0.00000	100.67428			0.00	0	
Total IBL132 SPOT												0.00	0	
Total For IBL132												0.00	0	
IBL133	On	12/09/2022	Spot Bond					0.00000	0.00000			0.00	0	
Total IBL133 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 IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.05712				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.46790				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.66944				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.75977				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.70304				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.43303				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.88165				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.36263				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.36021				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.37097				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.48041				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.84227				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.82682				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.91209				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.15644				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.03076				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.06092				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.75150				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.64708				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.04882				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.94864				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.37766				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.58492				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL190 On 10/09/2024 Spot Bond					0.00000	100.03534				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.03629				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.15439				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.01800				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.85516				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.75093				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.70108				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.22536				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.23103				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.49980				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.11152				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.10756				0.00	0	
Total IBL204 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.09433				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.10360				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.82014				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.89468				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.52818				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond					0.00000	100.40263				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond					0.00000	100.36196				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond					0.00000	100.36196				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond					0.00000	100.36196				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.67092				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	99.90096				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	99.90932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	101.22698				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.83617				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.97123				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	101.00751				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.25500	8.25500	8.25500	102.21330				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.73899				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.76164				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.38445				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.73437				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.63177				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.02795				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL229 On 13/06/2025 Spot Bond					0.00000	100.02123				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.02176				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	99.86152				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.15500	9.15500	9.15500	101.48776				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.40322				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.45588				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.97968				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	99.55473				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.83149				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.97831				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.07860				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	101.21392				0.00	0	
Total IBL240 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 IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.89790				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.93762				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.75697				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.09500	10.09500	10.09500	97.30474				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.59940				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.68000	102.85779	8.68000	102.83404				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.05000	103.59681	7.05000	103.57707				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.09352				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.73500	102.57446	9.73500	102.54797				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.11000	104.63295	11.11000	104.63634				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.31500	104.60292	10.31500	104.57418				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 26/04/2023 Spot Bond					0.00000	100.70501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.08979				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.67945				0.00	0	10,200,000.00
Total IDCG16 SPOT										0.00	0	10,200,000.00
Total For IDCG16										0.00	0	10,200,000.00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.75194				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.74733				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.96831				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.39880				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.50645				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	99.98091				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.04500	101.64241	9.04500	101.61785				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.00801				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.40271				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV06 On 22/01/2026 Spot Bond					0.00000	104.79615				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.00648				0.00	2,000,000,000	1,100,000,000
Total INLV07 SPOT										0.00	2,000,000,000	1,100,000,000
Total For INLV07										0.00	2,000,000,000	1,100,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	104.77211				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.07767				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.21111				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.83637				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.53893				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.54162				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.81299				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.07592				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.71116				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.72034				0.00	0	
Total IPF27 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 IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.72210			0.00	0	
Total IPF30 SPOT									0.00	0	
Total For IPF30									0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.27813			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.38368			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.03846			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.44820			0.00	0	
Total IPFC39 SPOT									0.00	0	
Total For IPFC39									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.43056			0.00	200,000,000	100,000,000
Total IPFG01 SPOT									0.00	200,000,000	100,000,000
Total For IPFG01									0.00	200,000,000	100,000,000
IV019 On 31/03/2028 Spot Bond			4.45000	209.97141	4.45000	209.87188			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.10559			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			4.35000	211.02376	4.35000	210.92429			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.32649			0.00	0	
Total IVC140 SPOT									0.00	0	
Total For IVC140									0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.39187			0.00	0	
Total IVC145 SPOT									0.00	0	
Total For IVC145									0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.45202			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.10291				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.11311				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.98204				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.18380				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.26542				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.65709				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.56000	101.65760	7.56000	101.63697				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.39159				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.50822				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC194 On 31/07/2023 Spot Bond			7.43500	100.72081	7.43500	100.70083				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.15982				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.61000	100.15818	7.61000	100.28926				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.04565				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.55000	100.15572	7.55000	100.13521				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.07968				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.52284				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.26000	6.26000	6.26000	101.72407				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.13994				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	99.88973				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.29009				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.91000	7.91000	7.91000	99.93486				0.00	0	
Total IVC211 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 IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.61000	8.61000	8.61000	99.16684				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.00247				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.97819				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.90500	6.90500	6.90500	102.86861				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.65500	102.88778	8.65500	102.86396				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.40500	102.21404	7.40500	101.51385				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.68381				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	101.16625				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.91308				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.52467				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.39521				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.26319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				200,000,000,000,000.00	22,000,000,000	22,000,000,000
Total IVC227 SPOT										10,000,000,000,000.00	22,000,000,000	22,000,000,000
Total For IVC227										10,000,000,000,000.00	22,000,000,000	22,000,000,000
IVZ101 On 04/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.58053				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	99.42578				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	99.19125				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ109 On 15/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.89901				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	99.66415				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	99.69763				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	99.54346				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	99.47618				0.00	0	
Total IVZ113 SPOT										0.00	0	
Total For IVZ113										0.00	0	
IVZ115 On 30/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.64741				0.00	0	600,000,000
Total IVZ115 SPOT										0.00	0	600,000,000
Total For IVZ115										0.00	0	600,000,000
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JPM002 On 05/07/2023 Spot Bond					0.00000	99.85923				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.53829				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.24117				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.11610				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.06514				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.30195				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.99430				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.98020				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	99.98012				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.63494				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
KAP023 On 04/03/2027 Spot Bond					0.00000	100.18021				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.11061				0.00	0	
Total KAP024 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
Total For KAP024									0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	101.15086			0.00	0	
Total KAP025 SPOT									0.00	0	
Total For KAP025									0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.19503			0.00	0	
Total KAP11 SPOT									0.00	0	
Total For KAP11									0.00	0	
KW01 On 31/10/2027 Spot Bond			9.79500	119.68674	9.79500	119.65564			0.00	0	
Total KW01 SPOT									0.00	0	
Total For KW01									0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.47000	104.63864	8.47000	104.61448			0.00	0	
Total LGL06 SPOT									0.00	0	
Total For LGL06									0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.49103			0.00	0	
Total LGL07 SPOT									0.00	0	
Total For LGL07									0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.75754			0.00	200,000,000	100,000,000
Total LGL08 SPOT									0.00	200,000,000	100,000,000
Total For LGL08									0.00	200,000,000	100,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	102.64334			0.00	0	
Total LGL09 SPOT									0.00	0	
Total For LGL09									0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.29020			0.00	0	
Total LGL10 SPOT									0.00	0	
Total For LGL10									0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.00738			0.00	0	
Total LGL11 SPOT									0.00	0	
Total For LGL11									0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.15680			0.00	0	
Total LHC01 SPOT									0.00	0	
Total For LHC01									0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.16789			0.00	0	
Total LHC02 SPOT									0.00	0	
Total For LHC02									0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.39501			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total LRFA3 SPOT									0.00	0	
Total For LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.46256			0.00	0	
Total LRFB3 SPOT									0.00	0	
Total For LRFB3									0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.47189			0.00	0	
Total LRFC3 SPOT									0.00	0	
Total For LRFC3									0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.26394			0.00	0	
Total MBF065 SPOT									0.00	0	
Total For MBF065									0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.56812			0.00	0	
Total MBF068 SPOT									0.00	0	
Total For MBF068									0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.48441			0.00	0	
Total MBF070 SPOT									0.00	0	
Total For MBF070									0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	99.94982			0.00	0	
Total MBF071 SPOT									0.00	0	
Total For MBF071									0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.23607			0.00	0	
Total MBF072 SPOT									0.00	0	
Total For MBF072									0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.92634			0.00	0	
Total MBP038 SPOT									0.00	0	
Total For MBP038									0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.42414			0.00	0	
Total MBP040 SPOT									0.00	0	
Total For MBP040									0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.92854			0.00	0	
Total MBP043 SPOT									0.00	0	
Total For MBP043									0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.62641			0.00	0	
Total MBP045 SPOT									0.00	0	
Total For MBP045									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 26/02/2024 Spot Bond					0.00000	100.74986				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.65396				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.18882				0.00	0	500,000,00
Total MBP051 SPOT										0.00	0	500,000,00
Total For MBP051										0.00	0	500,000,00
MBP05 On 26/03/2024 Spot Bond					0.00000	101.27547				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.04500	9.04500	9.04500	106.65401				0.00	0	40,000,00
Total MMIG04 SPOT										0.00	0	40,000,00
Total For MMIG04										0.00	0	40,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.29901				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.80101				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.97843				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.69500	101.05487	9.69500	101.02873				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.42546				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.94500	91.57880	9.94500	91.40792				0.00	0	500,000,00
Total MML04 SPOT										0.00	0	500,000,00
Total For MML04										0.00	0	500,000,00
MML05 On 25/05/2027 Spot Bond					0.00000	100.58917				0.00	0	
Total MML05 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 MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.46000	100.91565	10.46000	100.88769				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.28687				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.16050				0.00	0	4,500,000,00
Total MTN10 SPOT										0.00	0	4,500,000,00
Total For MTN10										0.00	0	4,500,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	100.83806				0.00	0	500,000,00
Total MTN12 SPOT										0.00	0	500,000,00
Total For MTN12										0.00	0	500,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	101.91636				0.00	0	800,000,00
Total MTN13 SPOT										0.00	0	800,000,00
Total For MTN13										0.00	0	800,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	101.49212				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.16911				0.00	0	300,000,00
Total MTN17 SPOT										0.00	0	300,000,00
Total For MTN17										0.00	0	300,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	101.46455				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.73548				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.23311				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.71094				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.13683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.64000	97.19665	9.64000	97.17178				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.00233				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.22383				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.98849				0.00	0	4,500,000,0€
Total MTN26 SPOT										0.00	0	4,500,000,0€
Total For MTN26										0.00	0	4,500,000,0€
MTN27 On 29/06/2028 Spot Bond					0.00000	103.45631				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.47218				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.48897				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.83107				0.00	0	6,500,000,0€
Total MTN30 SPOT										0.00	0	6,500,000,0€
Total For MTN30										0.00	0	6,500,000,0€
MTN31 On 13/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	54,000,000,0€
Total MTN31 SPOT										0.00	0	54,000,000,0€
Total For MTN31										0.00	0	54,000,000,0€
MTN32 On 13/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	104,100,000,0€
Total MTN32 SPOT										0.00	0	104,100,000,0€
Total For MTN32										0.00	0	104,100,000,0€
MTN33 On 13/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	98,400,000,0€	
Total MTN33 SPOT									10,000,000,000,000.00	40,000,000,000	98,400,000,0€	
Total For MTN33									10,000,000,000,000.00	40,000,000,000	98,400,000,0€	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2022 Spot Bond					0.00000	100.47731				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.50213				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.76950				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.49581				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.49594				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.46916				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.81509				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.10918				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.37969				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.20000	102.63131	8.20000	102.60859				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.56000	102.45366	8.56000	102.43032				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.57500	101.05781	10.57500	101.02952				0.00	0	
Total NAM04 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 NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.23896				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.92068				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.98127				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.02890				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.91293				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	99.98134				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.12500	102.13592	8.12500	102.11381				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.49500	102.87667	8.49500	102.85342				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.23000	106.11507	9.23000	106.08891				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.24500	106.40794	9.24500	106.38166				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.48500	105.96025	9.48500	105.93357				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.46000	103.65792	7.46000	103.63701				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.17300	110.33590	8.17300	110.31189				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.21500	110.46476	9.21500	110.43772				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			7.88000	7.88000	7.88000	101.89818				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.53600				0.00	0	15,980,000.00
Total NBK25B SPOT										0.00	0	15,980,000.00
Total For NBK25B										0.00	0	15,980,000.00
NBK26 On 10/05/2023 Spot Bond			100.00000	66.79398	100.00000	66.64694				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.21442				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.11000	110.07113	9.11000	110.04448				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.06000	102.80486	8.06000	102.78279		35,464,000,000,000.00		4,400,000,000	2,200,000.00	
Total NBK28A SPOT								35,464,000,000,000.00		4,400,000,000	2,200,000.00	
Total For NBK28A								35,464,000,000,000.00		4,400,000,000	2,200,000.00	
NBK29 On 31/07/2026 Spot Bond			8.61500	107.39213	8.61500	107.36751				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.15000	102.58644	8.15000	102.56417		1,082,320,000,000.00		132,800,000	33,200.00	
Total NBK30A SPOT								1,082,320,000,000.00		132,800,000	33,200.00	
Total For NBK30A								1,082,320,000,000.00		132,800,000	33,200.00	
NBK31 On 09/11/2023 Spot Bond			7.96000	104.84255	7.96000	104.82031				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31I On 17/02/2023 Spot Bond					0.00000	101.00984				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.38350				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.85046				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.37000	11.37000	11.37000	79.58400				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.45070				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.31772				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.86097				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.24590				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.62493				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.91834				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.40286				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.91524				0.00	0	
Total NBK52B 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 NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.06731				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.94040				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	101.20704				0.00	21,260,000,000	10,630,000,000
Total NBK55B SPOT										0.00	21,260,000,000	10,630,000,000
Total For NBK55B										0.00	21,260,000,000	10,630,000,000
NBK56I On 01/08/2026 Spot Bond					0.00000	100.96285				0.00	0	
Total NBK56B SPOT										0.00	0	
Total For NBK56B										0.00	0	
NBK57I On 01/08/2029 Spot Bond					0.00000	100.27894				0.00	0	
Total NBK57B SPOT										0.00	0	
Total For NBK57B										0.00	0	
NBK58I On 01/08/2029 Spot Bond					0.00000	100.27894				0.00	0	
Total NBK58B SPOT										0.00	0	
Total For NBK58B										0.00	0	
NBK59I On 24/02/2023 Spot Bond					0.00000	100.49827				0.00	0	
Total NBK59B SPOT										0.00	0	
Total For NBK59B										0.00	0	
NBK60I On 24/02/2025 Spot Bond					0.00000	100.42213				0.00	0	
Total NBK60B SPOT										0.00	0	
Total For NBK60B										0.00	0	
NBK61I On 24/02/2027 Spot Bond					0.00000	99.79115				0.00	0	
Total NBK61B SPOT										0.00	0	
Total For NBK61B										0.00	0	
NBK62I On 15/04/2024 Spot Bond					0.00000	101.01070				0.00	0	300,000,000
Total NBK62B SPOT										0.00	0	300,000,000
Total For NBK62B										0.00	0	300,000,000
NBK64I On 15/04/2028 Spot Bond					0.00000	101.52349				0.00	0	
Total NBK64B SPOT										0.00	0	
Total For NBK64B										0.00	0	
NCLN8I On 20/03/2024 Spot Bond					0.00000	99.87927				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8I On 20/03/2024 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
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			10.54000	100.02288	10.54000	99.99497				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.88008				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.19500	100.26539	10.19500	100.23830				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.87927				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.87782				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.87620				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.97727				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.97727				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.43999				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.77121				0.00	400,000,000	200,000,000
Total NGL04 SPOT										0.00	400,000,000	200,000,000
Total For NGL04										0.00	400,000,000	200,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.15289				0.00	0	
Total NGL05 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 NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.29054				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.23212				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.60777				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.83187				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.49373				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.64306				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.73149				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.89392				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.30916				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.17109				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.60019				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.89076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.07977				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.10657				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.29098				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.26422				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	100.02330				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.47710				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	102.17022				0.00	380,000,000	190,000,00
Total NHM018 SPOT										0.00	380,000,000	190,000,00
Total For NHM018										0.00	380,000,000	190,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.22472				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.05589				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.43401				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.25000	5.25000	5.25000	227.00262				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI210 On 31/03/2028 Spot Bond			3.16000	3.16000	3.16000	223.92730				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.76500	2.76500	2.76500	163.22130				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.20000	4.20000	4.20000	116.19492		7,308,000,000,000.00		1,740,000,000	2,801,500,00	
Total NI29 SPOT								7,308,000,000,000.00		1,740,000,000	2,801,500,00	
Total For NI29								7,308,000,000,000.00		1,740,000,000	2,801,500,00	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.01000	5.01000	5.01000	117.52985				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.87000	2.87000	2.87000	162.82832				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	267.14699	3.45000	267.02748				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.67000	2.67000	2.67000	163.57785				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.80500	2.80500	2.80500	227.98368				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			2.95000	226.41494	2.95000	226.31671				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.03000	91.57279	5.03000	117.24399				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.87620				0.00	0	
Total NN014 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 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	100.90768				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	140.35070				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.33084				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.64099				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.39321				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.46042				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.29767				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	127.91059				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.43959				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.48343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.87826				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
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	100.71707				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	158.35431				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	151.12900				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.03923				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	96.41788				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.68106				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.89862				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.04083				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN075 On 18/03/2024 Spot Bond					0.00000	99.77175				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.25694				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.90938				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.49645				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.89715				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.89715				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.13015				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.43693				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.23953				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.33279				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	99.87599				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.08579				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	94.66554				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	125.59000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	117.65000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	128.09000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	126.04000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	124.41281				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.29234				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	104.90082				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	
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 19/09/2022 Spot Bond					0.00000	99.90694				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	124.46516				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.83789				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.46008				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2' On 22/05/2023 Spot Bond					0.00000	100.47435				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2' On 22/05/2053 Spot Bond					0.00000	100.43923				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	100.38086				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	108.93003				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	100.49922				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2' On 22/05/2054 Spot Bond					0.00000	100.46987				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	100.40854				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	110.65281				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D' On 22/05/2052 Spot Bond					0.00000	100.41775				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02' On 31/10/2022 Spot Bond			8.56000	104.99235	8.56000	104.96800				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			2.09000	210.68374	2.09000	210.59721				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			11.30500	107.67583	11.30500	107.64348				0.00	0	480,000,00
Total NRA028 SPOT										0.00	0	480,000,00

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 NRA028										0.00	0	480,000,00
NRA028 On 30/11/2028 Spot Bond			100.00000	16.09883	100.00000	16.06319				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.01750				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.76451				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.33011				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.50259				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	101.44856				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	100.96496				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.67398				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.12909				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.13403				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.96754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.69267				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.46500	105.41147	8.46500	105.38772				0.00	0	2,230,000,00
Total OML07 SPOT										0.00	0	2,230,000,00
Total For OML07										0.00	0	2,230,000,00
OML09 On 14/09/2022 Spot Bond			8.14500	99.97769	8.14500	100.00000				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.87000	106.43472	8.87000	106.40920				0.00	0	710,000,00
Total OML10 SPOT										0.00	0	710,000,00
Total For OML10										0.00	0	710,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.64821				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.30320				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.16323				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	99.82903				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.30250				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	100.99139				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.38789				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
PEP04 On 05/05/2026 Spot Bond					0.00000	101.42719				0.00	60,000,000	30,000,00
Total PEP04 SPOT										0.00	60,000,000	30,000,00
Total For PEP04										0.00	60,000,000	30,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.35607				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.28421				0.00	60,000,000	30,000,00
Total PMM57 SPOT										0.00	60,000,000	30,000,00
Total For PMM57										0.00	60,000,000	30,000,00
PMM58 On 28/02/2025 Spot Bond					0.00000	100.30032				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.74000	108.59519	8.79500	108.37008				692,719,122,604,000.00	1,109,006,764,600	495,730,595,70
Total R186 SPOT										12,719,122,604,000.00	109,006,764,600	495,730,595,70
Total For R186										12,719,122,604,000.00	109,006,764,600	495,730,595,70
R197 On 07/12/2023 Spot Bond			0.61000	335.90329	0.59000	335.85859				366,098,576,000.00	600,161,600	297,368,893,60
Total R197 SPOT										366,098,576,000.00	600,161,600	297,368,893,60
Total For R197										366,098,576,000.00	600,161,600	297,368,893,60
R202 On 07/12/2033 Spot Bond			4.23000	248.84567	4.25000	248.27988				188,427,888,000,000.00	44,545,600,000	168,692,621,60
Total R202 SPOT										18,427,888,000,000.00	44,545,600,000	168,692,621,60
Total For R202										18,427,888,000,000.00	44,545,600,000	168,692,621,60
R2023 On 28/02/2023 Spot Bond			6.96000	100.68785	6.96000	100.66925				440,315,200,000,000.00	350,620,000,000	198,311,516,30
Total R2023 SPOT										10,315,200,000,000.00	350,620,000,000	198,311,516,30
Total For R2023										10,315,200,000,000.00	350,620,000,000	198,311,516,30
R2030 On 31/01/2030 Spot Bond			10.16000	89.95786	10.28000	89.36717				099,673,840,240,000.00	895,637,189,000	332,492,428,40
Total R2030 SPOT										19,673,840,240,000.00	895,637,189,000	332,492,428,40
Total For R2030										19,673,840,240,000.00	895,637,189,000	332,492,428,40
R2032 On 31/03/2032 Spot Bond			10.62000	89.77736	10.74000	89.11384				522,813,832,196,000.00	1,273,334,635,800	1,013,132,399,30
Total R2032 SPOT										22,813,832,196,000.00	273,334,635,800	113,132,399,30
Total For R2032										22,813,832,196,000.00	273,334,635,800	113,132,399,30
R2035 On 28/02/2035 Spot Bond			10.97500	86.27931	11.08500	85.59528				144,495,457,687,500.00	286,514,392,500	584,615,757,80
Total R2035 SPOT										14,495,457,687,500.00	286,514,392,500	584,615,757,80
Total For R2035										14,495,457,687,500.00	286,514,392,500	584,615,757,80
R2037 On 31/01/2037 Spot Bond			11.11500	82.48307	11.22500	81.79125				415,664,816,680,000.00	1,566,861,432,000	346,062,855,50
Total R2037 SPOT										15,664,816,680,000.00	566,861,432,000	346,062,855,50

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 For R2037									15,664,816,680,000.00	566,861,432,000	346,062,855,50
R2040 On 31/01/2040 Spot Bond			11.22500	84.25216	11.32500	83.57490			211,053,879,870,000.00	642,410,145,200	1,090,143,060,90
Total R2040 SPOT									11,053,879,870,000.00	642,410,145,200	090,143,060,90
Total For R2040									11,053,879,870,000.00	642,410,145,200	090,143,060,90
R2044 On 31/01/2044 Spot Bond			11.20500	81.29256	11.30500	80.60067			334,552,014,549,000.00	833,070,237,800	1,462,782,024,00
Total R2044 SPOT									14,552,014,549,000.00	833,070,237,800	462,782,024,00
Total For R2044									14,552,014,549,000.00	833,070,237,800	462,782,024,00
R2048 On 28/02/2048 Spot Bond			11.12500	80.36151	11.22500	79.64786			807,496,642,475,000.00	2,139,999,698,200	3,959,287,032,10
Total R2048 SPOT									17,496,642,475,000.00	139,999,698,200	359,287,032,10
Total For R2048									17,496,642,475,000.00	139,999,698,200	359,287,032,10
R209 On 31/03/2036 Spot Bond			10.96500	69.99423	11.07500	69.39709			318,558,666,486,000.00	576,247,940,400	680,154,408,40
Total R209 SPOT									18,558,666,486,000.00	576,247,940,400	580,154,408,40
Total For R209									18,558,666,486,000.00	576,247,940,400	580,154,408,40
R210 On 31/03/2028 Spot Bond			2.45000	232.22248	2.45000	232.12486			285,295,150,000,000.00	116,447,000,000	213,925,602,30
Total R210 SPOT									15,295,150,000,000.00	116,447,000,000	213,925,602,30
Total For R210									15,295,150,000,000.00	116,447,000,000	213,925,602,30
R213 On 28/02/2031 Spot Bond			10.49000	81.02438	10.61000	80.42696			535,286,652,918,000.00	432,343,818,200	1,316,041,792,30
Total R213 SPOT									15,286,652,918,000.00	432,343,818,200	316,041,792,30
Total For R213									15,286,652,918,000.00	432,343,818,200	316,041,792,30
R214 On 28/02/2041 Spot Bond			11.12500	64.32477	11.23500	63.70217			677,082,621,687,500.00	510,299,561,500	537,578,905,20
Total R214 SPOT									17,082,621,687,500.00	510,299,561,500	537,578,905,20
Total For R214									17,082,621,687,500.00	510,299,561,500	537,578,905,20
RDFB12 On 27/11/2022 Spot Bond					0.00000	100.50344			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB14 On 12/03/2023 Spot Bond					0.00000	100.22499			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB15 On 05/12/2023 Spot Bond					0.00000	100.52408			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB17 On 11/02/2024 Spot Bond					0.00000	100.96863			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB19 On 11/02/2026 Spot Bond					0.00000	100.89919			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.91891				0.00	100,000,000	50,000,00
Total RDFB20 SPOT										0.00	100,000,000	50,000,00
Total For RDFB20										0.00	100,000,000	50,000,00
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.84282				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.90415				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.51949				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.08155				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.05789				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	99.89948				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.72743				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.21132				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.91228				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.44127				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED50 On 05/12/2022 Spot Bond					0.00000	100.25991				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.09028				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.78239				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.18983				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.12853				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.30544				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.21655				0.00	800,000,000	400,000,000
Total RES49 SPOT										0.00	800,000,000	400,000,000
Total For RES49										0.00	800,000,000	400,000,000
RES50 On 22/10/2023 Spot Bond					0.00000	101.67987				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.79302				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.88022				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.51376				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.60315				0.00	0	
Total RFCB1 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 RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.70901				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.96774				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.65504				0.00	100,000,000,000	1,021,500,000,00
Total RN2027 SPOT										0.00	100,000,000,000	1,021,500,000,00
Total For RN2027										0.00	100,000,000,000	1,021,500,000,00
RW23 On 10/12/2023 Spot Bond			8.74000	103.37833	8.74000	103.35417				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.42500	97.51772	11.42500	97.48813				0.00	0	60,000,00
Total RW28 SPOT										0.00	0	60,000,00
Total For RW28										0.00	0	60,000,00
RW31 On 30/06/2031 Spot Bond			11.91000	95.64543	11.91000	95.61519				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.95798				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.96000	96.73317	10.96000	96.70497				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	101.09306				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.23851				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.06000	106.36490	9.06000	106.33929				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.38104				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.59000	102.73358	8.59000	102.71010				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.11500	99.68072	9.11500	99.65657				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.41500	103.90080	9.41500	103.87468				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.72500	102.37930	8.72500	102.35554				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.77000	101.83842	8.77000	101.81467				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.31500	98.17282	10.31500	98.14599				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.64000	103.89379	6.64000	103.87509				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.93000	108.23435	8.93000	108.20866				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.52000	108.88040	9.52000	108.85289			304,640,000,000.00		32,000,000	16,000,000
Total SBS43 SPOT									304,640,000,000.00		32,000,000	16,000,000
Total For SBS43									304,640,000,000.00		32,000,000	16,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS46 On 15/02/2023 Spot Bond			7.03000	102.31010	7.03000	102.29096				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.13247				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.39500	8.39500	8.39500	102.93762				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.08739				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.92598				0.00	200,000,000	100,000,000
Total SBS53 SPOT										0.00	200,000,000	100,000,000
Total For SBS53										0.00	200,000,000	100,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	100.89119				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.94556				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.25543				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.08837				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.53511				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.51196				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.97086				0.00	0	
Total SBS65 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 SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.45648				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.67471				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.24459				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.74745				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.62008				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.22782				0.00	1,020,000,000	2,310,000,000
Total SBS72 SPOT										0.00	1,020,000,000	2,310,000,000
Total For SBS72										0.00	1,020,000,000	2,310,000,000
SBS74 On 26/04/2025 Spot Bond					0.00000	100.94787				0.00	0	5,000,000,000
Total SBS74 SPOT										0.00	0	5,000,000,000
Total For SBS74										0.00	0	5,000,000,000
SBS75 On 26/04/2027 Spot Bond					0.00000	100.98198				0.00	1,400,000,000	700,000,000
Total SBS75 SPOT										0.00	1,400,000,000	700,000,000
Total For SBS75										0.00	1,400,000,000	700,000,000
SBS76 On 26/04/2032 Spot Bond					0.00000	101.02122				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.99500	330.45553	1.99500	330.32065				0.00	0	1,599,000,000
Total SBSI11 SPOT										0.00	0	1,599,000,000
Total For SBSI11										0.00	0	1,599,000,000
SBSI14 On 07/12/2033 Spot Bond			5.25000	5.25000	5.25000	227.00262				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.31850				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS01 On 19/08/2026 Spot Bond					0.00000	100.01321				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.33070				0.00	0	2,533,215,00
Total SBT102 SPOT										0.00	0	2,533,215,00
Total For SBT102										0.00	0	2,533,215,00
SBT103 On 31/03/2024 Spot Bond					0.00000	105.14541				0.00	60,000,000	20,000,00
Total SBT103 SPOT										0.00	60,000,000	20,000,00
Total For SBT103										0.00	60,000,000	20,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.90430				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	102.36823				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.71219				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	101.48821				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.56135				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.29062				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.48000	105.09625	8.48000	105.07241				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT204 On 16/04/2024 Spot Bond					0.00000	101.06308				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.97029				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.78273				0.00	200,000,000	3,300,000,000
Total SBT207 SPOT										0.00	200,000,000	3,300,000,000
Total For SBT207										0.00	200,000,000	3,300,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.28057				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.32006				0.00	3,000,000,000	1,500,000,000
Total SBT209 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SBT209										0.00	3,000,000,000	1,500,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	100.83976				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.95158				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.74500	94.81828	9.74500	94.79378				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.82720				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.01949				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.62907				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.62093				0.00	0	
Total SLRA8 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 SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.64513				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.66153				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.66153				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.65339				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.63715				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.66132				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.67774				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.67365				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.66956				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.69369				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.65500	106.70882	8.65500	106.68412				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.31231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.03288				0.00	200,000,000	600,000,000
Total SNT06 SPOT										0.00	200,000,000	600,000,000
Total For SNT06										0.00	200,000,000	600,000,000
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.67885				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.43394				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.44138				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.43653				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.44508				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	102.30202				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.67996				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.39038				0.00	100,000,000	250,000,000
Total SPG007 SPOT										0.00	100,000,000	250,000,000
Total For SPG007										0.00	100,000,000	250,000,000
SPG00 On 15/10/2022 Spot Bond					0.00000	101.08683				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.64824				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG010 On 01/12/2023 Spot Bond					0.00000	100.88410				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG011 On 12/07/2025 Spot Bond					0.00000	101.07698				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC03 On 12/07/2023 Spot Bond					0.00000	101.03704				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.45041				0.00	0	200,000,00
Total SSA07 SPOT										0.00	0	200,000,00
Total For SSA07										0.00	0	200,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.53615				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.51000	3.51000	3.51000	160.45796				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			8.77000	108.48624	8.77000	108.46081				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			10.10000	82.92816	10.10000	82.90559				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.68127				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	101.14254				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			8.36000	105.58367	8.36000	105.56004				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			5.16000	115.46265	5.16000	115.40582				0.00	0	
Total SSN043 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 SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.68054				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.96438				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.67695				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.62000	1.62000	1.62000	331.78581				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.02958				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.86114				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	101.14552				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			2.81000	2.81000	2.81000	163.05273				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.16000	5.16000	5.16000	115.40582				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.17000	4.17000	4.17000	116.40325				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			3.63000	3.63000	3.63000	218.68417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.33308				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.32832				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	99.98021				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	99.98059				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	107.27755				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.33585				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	99.90063				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.16494				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.33915				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.04148				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.83470				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 07/12/2033 Spot Bond			5.12500	5.12500	5.12500	229.53945				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.64514				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.32466				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.14655				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.94500	86.33497	10.94500	86.30997				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.86649				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.78000	217.13976	3.78000	217.04072				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.30500	226.00940	5.30500	225.89706				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.68206				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	95.70466				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2022 Spot Bond					0.00000	100.08146				0.00	0	
Total SSN120 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 SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.24727				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	101.12682				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	101.01044				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	101.27774				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	101.08175				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.87160				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	100.96040				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.10909				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.41276				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.10750				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16 On 12/12/2022 Spot Bond					0.00000	101.50707				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN164 On 13/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN165 On 13/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN166 On 13/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN167 On 13/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN168 On 15/09/2022 Spot Bond					0.00000	101.48966				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN169 On 19/09/2022 Spot Bond					0.00000	99.90694				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN170 On 26/09/2022 Spot Bond					0.00000	101.39849				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN171 On 03/10/2022 Spot Bond					0.00000	101.30479				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN172 On 28/02/2025 Spot Bond					0.00000	100.76195				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN173 On 28/02/2027 Spot Bond					0.00000	100.82646				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN174 On 31/03/2046 Spot Bond			4.31675	116.33964	4.31675	116.28491				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN176 On 31/12/2050 Spot Bond			4.32800	49.32080	4.32800	117.29993				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN177 On 30/11/2022 Spot Bond					0.00000	100.26745				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.45965				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	100.31921				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	103.03442				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.28500	103.38311	9.28500	103.35748				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.43964				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.52994				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.56910				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.56053				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.44987				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.44367				0.00	0	
Total T17A22 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 T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.44987				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.41500	99.87085	7.41500	99.85109				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.92500	99.91006	7.92500	99.88897				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.64494				0.00	200,000,000	100,000,00
Total TC001 SPOT										0.00	200,000,000	100,000,00
Total For TC001										0.00	200,000,000	100,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	100.74940				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.13434				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.44180				0.00	0	500,000,00
Total TFS154 SPOT										0.00	0	500,000,00
Total For TFS154										0.00	0	500,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.42755				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.73577				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.17575				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.64610				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.03089				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 _{On} 22/10/2024 Spot Bond					0.00000	101.36172				0.00	300,000,000	150,000,00
Total TFS164 SPOT										0.00	300,000,000	150,000,00
Total For TFS164										0.00	300,000,000	150,000,00
TFS16 [€] _{On} 15/10/2023 Spot Bond					0.00000	100.74348				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16 [€] _{On} 15/10/2025 Spot Bond					0.00000	100.89057				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 _{On} 27/09/2024 Spot Bond					0.00000	101.13389				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16 [€] _{On} 27/09/2026 Spot Bond					0.00000	101.06372				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16 [€] _{On} 30/11/2024 Spot Bond					0.00000	100.14816				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17 _{On} 30/11/2026 Spot Bond					0.00000	100.03383				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 _{On} 22/02/2025 Spot Bond					0.00000	100.48583				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS17 _{On} 22/02/2027 Spot Bond					0.00000	100.54283				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A _{On} 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A _{On} 21/11/2022 Spot Bond					0.00000	100.46128				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond			9.98000	9.98000	9.98000	102.99503				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.44652				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.44764				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.47624				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.50803				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.51163				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.50543				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.55185				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.49053				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.82279				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.70046				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.62259				0.00	0	
Total TH15D3 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 TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.45011				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.69500	100.20871	8.69500	100.18554				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.45322				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.45136				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.96500	100.01742	5.96500	100.00144				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.46503				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.66312				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.48864				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.48429				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.51410				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.50603				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.61758				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.67014				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.63923				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.47776				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.46847				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.46537				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.50006				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.48581				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.48396				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.61377				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.59094				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.57673				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TH170: On 21/11/2022 Spot Bond					0.00000	100.40657			0.00	0	
Total TH1702 SPOT									0.00	0	
Total For TH1702									0.00	0	
TH170: On 21/05/2023 Spot Bond					0.00000	100.41593			0.00	0	
Total TH1703 SPOT									0.00	0	
Total For TH1703									0.00	0	
TL25 On 04/09/2024 Spot Bond			8.64000	101.93692	8.64000	101.91310			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.15310			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.34085			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			9.26500	103.66750	9.26500	103.64185			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.46896			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.53464			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.79246			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.13672			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			8.86000	105.91287	8.86000	105.88792		1,601,037,440,000.00	180,704,000	301,002,100	
Total TN23 SPOT								1,601,037,440,000.00	180,704,000	301,002,100	
Total For TN23								1,601,037,440,000.00	180,704,000	301,002,100	
TN23/R On 06/11/2023 Spot Bond			100.00000	49.79836	100.00000	49.68874		0.00	0		
Total TN23/R2023 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.64500	100.32086	9.64500	100.29518			2,189,387,994,000.00	226,997,200	1,873,392,90
Total TN25 SPOT									2,189,387,994,000.00	226,997,200	1,873,392,90
Total For TN25									2,189,387,994,000.00	226,997,200	1,873,392,90
TN25/R On 19/08/2025 Spot Bond			100.00000	18.51457	100.00000	18.47382			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.14500	94.33539	11.14500	94.30760			2,166,844,335,000.00	194,423,000	19,858,116,00
Total TN27 SPOT									2,166,844,335,000.00	194,423,000	19,858,116,00
Total For TN27									2,166,844,335,000.00	194,423,000	19,858,116,00
TN27/R On 14/11/2027 Spot Bond			100.00000	13.08077	100.00000	13.05198			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.21000	96.80881	11.21000	96.78012			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.86000	97.60462	11.86000	97.57390			11,860,000,000,000.00	1,000,000,000	2,380,000,00
Total TN30 SPOT									11,860,000,000,000.00	1,000,000,000	2,380,000,00
Total For TN30									11,860,000,000,000.00	1,000,000,000	2,380,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.20065	8.00000	119.17512			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.29200	95.47973	12.29200	95.44878			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.53500	91.99476	12.53500	91.96420			1,527,983,909,000.00	121,897,400	1,007,001,90
Total TN40 SPOT									1,527,983,909,000.00	121,897,400	1,007,001,90
Total For TN40									1,527,983,909,000.00	121,897,400	1,007,001,90
TN40/R On 09/10/2040 Spot Bond			10.75000	104.65395	10.75000	104.62400			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	100.84499			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.86740			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.57000	101.99042	5.57000	102.00596				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.71576				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.49270				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.51843				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.55371				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.81500	101.82593	7.81500	101.11232				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	101.34444				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.49313				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			8.07000	103.14669	8.07000	103.12418				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.61074				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	100.73515				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.60627				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.13715				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.36000	105.14776	8.36000	105.12423				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.13715				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.82500	103.34276	8.82500	103.31837				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.73466				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.78331				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.68544				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.61487				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.07347				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.07347				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	99.97205				0.00	0	
Total TSP260 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 TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	97.62543				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	97.47263				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	96.92890				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.42446				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.17108				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.77311				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.99138				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.85820				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.86742				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 26/09/2022 Spot Bond					0.00000	100.44776				0.00	0	
Total TWC418 SPOT										0.00	0	
Total For TWC418										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.47113				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 28/09/2022 Spot Bond					0.00000	100.36580				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC420 SPOT										0.00	0	
Total For TWC420										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.20022				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.20702				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.11660				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.11500	100.73339	11.11500	100.70329				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.60074				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.59241				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.61292				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.66556				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.67771				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.69715				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.78290				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.79906				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.32055				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.78551				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.59811				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.62764				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.55148				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.30974				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.31839				0.00	460,000,000	330,000,000
Total VKE20 SPOT										0.00	460,000,000	330,000,000
Total For VKE20										0.00	460,000,000	330,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	101.58159				0.00	600,000,000	300,000,000
Total WHL03 SPOT										0.00	600,000,000	300,000,000
Total For WHL03										0.00	600,000,000	300,000,000
Total for SPOT										1.43e+017	1,906,455,261,200	568,922,430,000
Total for SPOT :										1.43e+017	906,455,261,200	568,922,430,000
Total Futures										1.43e+017	906,455,261,497	568,923,755,200
Total Options										0.00	0	166,200
Grand Total:										1.43e+017	906,455,261,497	568,923,921,400