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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/08/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/11/2022 Bond Future			12.00432	74.16410	12.01176	74.12824			0.00	0	
ES33 On 02/02/2023 Bond Future			12.19920	75.44547	12.20685	75.40951			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.36642	73.11087	12.37424	73.07493			0.00	0	
ES33 On 03/08/2023 Bond Future			12.51781	74.62673	12.52584	74.59059			0.00	0	
ES33 On 02/11/2023 Bond Future			12.71638	72.21992	12.72480	72.18295			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/11/2022 Bond Future			12.31981	72.33929	12.32704	72.29875			0.00	0	
ES42 On 02/02/2023 Bond Future			12.49003	73.59045	12.49745	73.54978			0.00	0	4,76
ES42 On 04/05/2023 Bond Future			12.64336	70.75049	12.65096	70.70970			0.00	0	
ES42 On 03/08/2023 Bond Future			12.77862	72.22073	12.78641	72.17966			0.00	0	
ES42 On 02/11/2023 Bond Future			12.95368	69.29866	12.96183	69.25667			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			167.25346	167.25346	167.15809	167.15809			0.00	0	7,36

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			168.42543	168.42543	168.32974	168.32974			0.00	0	1,97
I2025	On	04/05/2023	Bond Future			171.67693	171.67693	171.58084	171.58084			0.00	0	
I2025	On	03/08/2023	Bond Future			173.44460	173.44460	173.34843	173.34843			0.00	0	
I2025	On	02/11/2023	Bond Future			176.66480	176.66480	176.56660	176.56660			0.00	0	
Total I2025 Future												0.00	0	9,28
Total For I2025												0.00	0	9,28
I2029	On	03/11/2022	Bond Future			121.94346	121.94346	121.70305	121.70305			0.00	0	1,57
I2029	On	02/02/2023	Bond Future			124.04989	124.04989	123.80627	123.80627			0.00	0	7,28
I2029	On	04/05/2023	Bond Future			125.13292	125.13292	124.88573	124.88573			0.00	0	
I2029	On	03/08/2023	Bond Future			127.72010	127.72010	127.46865	127.46865			0.00	0	
I2029	On	02/11/2023	Bond Future			128.73163	128.73163	128.47635	128.47635			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			114.63441	114.63441	114.51014	114.51014			0.00	0	1,28
I2033	On	02/02/2023	Bond Future			116.61437	116.61437	116.48872	116.48872			0.00	0	6,14
I2033	On	04/05/2023	Bond Future			117.46727	117.46727	117.34029	117.34029			0.00	0	
I2033	On	03/08/2023	Bond Future			119.89568	119.89568	119.76678	119.76678			0.00	0	
I2033	On	02/11/2023	Bond Future			120.67220	120.67220	120.54162	120.54162			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			129.74022	129.74022	129.71915	129.71915			0.00	0	5,57
I2038	On	02/02/2023	Bond Future			130.04960	130.04960	130.02938	130.02938			0.00	0	
I2038	On	04/05/2023	Bond Future			132.56104	132.56104	132.54149	132.54149			0.00	0	
I2038	On	03/08/2023	Bond Future			133.29832	133.29832	133.28021	133.28021			0.00	0	
I2038	On	02/11/2023	Bond Future			135.77275	135.77275	135.75396	135.75396			0.00	0	
Total I2038 Future												0.00	0	5,51
Total For I2038												0.00	0	5,51
I2046	On	03/11/2022	Bond Future			115.83588	115.83588	115.81668	115.81668			0.00	0	15,98
I2046	On	02/02/2023	Bond Future			117.83689	117.83689	117.81824	117.81824			0.00	0	
I2046	On	04/05/2023	Bond Future			118.05171	118.05171	118.03368	118.03368			0.00	0	
I2046	On	03/08/2023	Bond Future			120.49394	120.49394	120.47633	120.47633			0.00	0	
I2046	On	02/11/2023	Bond Future			120.59386	120.59386	120.57739	120.57739			0.00	0	
Total I2046 Future												0.00	0	15,98
Total For I2046												0.00	0	15,98
I2050	On	03/11/2022	Bond Future			119.85605	119.85605	118.96470	118.96470			0.00	0	11,77
I2050	On	02/02/2023	Bond Future			119.78012	119.78012	118.87427	118.87427			0.00	0	
I2050	On	04/05/2023	Bond Future			122.09303	122.09303	121.17070	121.17070			0.00	0	
I2050	On	03/08/2023	Bond Future			122.39287	122.39287	121.45305	121.45305			0.00	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
I2050	On	02/11/2023	Bond Future			124.66484	124.66484	123.70724	123.70724			0.00	0	
Total I2050 Future												0.00	0	11,71
Total For I2050												0.00	0	11,71
R186	On	03/11/2022	Bond Future			8.87188	109.51095	8.86861	109.52241		5.00	547,554.75	5	64,28
R186	On	02/02/2023	Bond Future			9.02795	106.08001	9.02417	106.09249		5.23	0.00	0	
R186	On	04/05/2023	Bond Future			9.13762	108.10684	9.13321	108.12052		5.02	0.00	0	
R186	On	03/08/2023	Bond Future			9.21023	105.01842	9.20516	105.03316		4.98	0.00	0	
R186	On	02/11/2023	Bond Future			9.37729	106.94316	9.37180	106.95800		4.68	0.00	0	
Total R186 Future												547,554.75	5	64,28
R186	On	03/11/2022	Bond Future	8.54	Put			1,606.51000	1.60651	1,608,710	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			458.28000	0.45828	448,900	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,582.67000	1.58267	1,584,750	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			1,019.24000	1.01924	1,006,430	4.94	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			874.26000	0.87426	872,910	4.94	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Call			188.43000	0.18843	182,700	4.68	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			2,457.22000	2.45722	2,462,950	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			435.27000	0.43527	426,130	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,630.74000	1.63074	1,633,060	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			446.59000	0.44659	437,330	4.74	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			567.69000	0.56769	560,750	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,891.23000	2.89123	2,896,770	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			576.38000	0.57638	569,380	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,865.99000	2.86599	2,871,470	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			558.87000	0.55887	551,990	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,916.35000	2.91635	2,921,950	5.07	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,272.91000	2.27291	2,277,500	4.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,309.40000	1.30940	1,300,260	4.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,255.64000	2.25564	2,260,180	4.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,323.25000	1.32325	1,314,060	4.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,238.12000	2.23812	2,242,610	4.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,295.28000	1.29528	1,286,190	4.84	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,391.52000	1.39152	1,394,180	5.11	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,923.38000	2.92338	2,911,280	5.11	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,382.22000	1.38222	1,384,860	5.11	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,943.07000	2.94307	2,930,930	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,373.37000	1.37337	1,375,970	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,904.13000	2.90413	2,892,050	5.11	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,055.89000	2.05589	2,060,670	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,100.76000	2.10076	2,090,770	4.49	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	02/11/2023	Bond Future	9.38	Put			2,078.59000	2.07859	2,083,440	4.49	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,116.41000	2.11641	2,106,390	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,067.21000	2.06721	2,072,030	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,132.11000	2.13211	2,122,050	4.50	0.00	0	
Total R186 Option												0.00	0	8,62
Total For R186												547,554.75	5	72,96
R197	On	03/11/2022	Bond Future			338.21315	338.21315	337.98413	337.98413			0.00	0	83
R197	On	02/02/2023	Bond Future			335.13493	335.13493	334.90467	334.90467			0.00	0	
R197	On	04/05/2023	Bond Future			341.60782	341.60782	341.37602	341.37602			0.00	0	
R197	On	03/08/2023	Bond Future			339.43724	339.43724	339.20455	339.20455			0.00	0	
R197	On	02/11/2023	Bond Future			345.73661	345.73661	345.49905	345.49905			0.00	0	
Total R197 Future												0.00	0	83
Total For R197												0.00	0	83
R202	On	03/11/2022	Bond Future			251.12202	251.12202	250.96779	250.96779			0.00	0	6,14
R202	On	02/02/2023	Bond Future			250.72166	250.72166	250.56657	250.56657			0.00	0	46
R202	On	04/05/2023	Bond Future			255.56253	255.56253	255.40664	255.40664			0.00	0	
R202	On	03/08/2023	Bond Future			255.94065	255.94065	255.78407	255.78407			0.00	0	
R202	On	02/11/2023	Bond Future			260.69159	260.69159	260.53185	260.53185			0.00	0	
Total R202 Future												0.00	0	6,66
Total For R202												0.00	0	6,66
R2023	On	03/11/2022	Bond Future			7.13134	101.65063	7.29941	101.59936		0.36	0.00	0	23,96
Total R2023 Future												0.00	0	23,96
R2023	On	03/11/2022	Bond Future	6.25	Call			0.01000	0.00001	0,080	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			321.01000	0.32101	269,810	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.02000	0.00002	0,090	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			317.96000	0.31796	266,760	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.02000	0.00002	0,110	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			314.89000	0.31489	263,710	0.22	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	23,96
R2030	On	03/11/2022	Bond Future			10.32479	90.50851	10.32676	90.49939		8.75	0.00	0	66,73
R2030	On	02/02/2023	Bond Future			10.48916	88.04464	10.49108	88.03603		9.14	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.62868	89.72802	10.63052	89.72002		8.79	0.00	0	
R2030	On	03/08/2023	Bond Future			10.75247	87.55928	10.75426	87.55175		8.72	0.00	0	
R2030	On	02/11/2023	Bond Future			10.92200	89.16377	10.92392	89.15596		8.25	0.00	0	
Total R2030 Future												0.00	0	71,93
R2030	On	03/11/2022	Bond Future	11.57	Call			5,674.26000	5.67426	5,678,350	10.37	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			150.28000	0.15028	145,250	10.37	0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030 On 03/11/2022 Bond Future	10.09	Put			1,928.14000	1.92814	1,913,620	8.19		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			842.55000	0.84255	837,140	8.20		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			1,900.18000	1.90018	1,885,650	8.20		0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			1,046.87000	1.04687	1,041,530	8.33		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			1,636.12000	1.63612	1,621,660	8.33		0.00	0	
R2030 On 03/11/2022 Bond Future	9.70	Call			293.82000	0.29382	289,660	7.82		0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Put			3,256.55000	3.25655	3,243,270	7.82		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			804.71000	0.80471	799,320	8.17		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			1,956.39000	1.95639	1,941,880	8.17		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			823.50000	0.82350	818,100	8.19		0.00	0	
R2030 On 02/02/2023 Bond Future	11.35	Put			875.75000	0.87575	867,950	9.96		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			1,133.73000	1.13373	1,130,800	8.80		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,415.49000	3.41549	3,403,950	8.80		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,149.05000	1.14905	1,146,120	8.80		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,354.63000	3.35463	3,343,100	8.81		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			867.84000	0.86784	864,890	8.76		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			4,034.37000	4.03437	4,022,810	8.76		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			906.67000	0.90667	903,710	8.76		0.00	0	30
R2030 On 02/02/2023 Bond Future	11.16	Put			1,072.01000	1.07201	1,063,450	9.77		0.00	0	30
R2030 On 02/02/2023 Bond Future	11.35	Call			4,619.29000	4.61929	4,620,100	9.96		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	9.94	Put			3,572.55000	3.57255	3,560,980	8.79		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			348.64000	0.34864	346,290	8.86		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			6,382.04000	6.38204	6,371,080	8.86		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			702.39000	0.70239	699,520	8.73		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			3,384.55000	3.38455	3,373,010	8.80		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,165.37000	1.16537	1,162,450	8.81		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			4,068.63000	4.06863	4,057,070	8.75		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			188.30000	0.18830	186,530	9.08		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			8,146.25000	8.14625	8,135,870	9.08		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			272.22000	0.27222	270,100	8.95		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			3,932.77000	3.93277	3,921,200	8.76		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,059.01000	1.05901	1,056,050	8.79		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			4,005.19000	4.00519	4,005,240	9.77		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			7,089.25000	7.08925	7,078,520	8.95		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			289.76000	0.28976	287,590	8.93		0.00	0	30
R2030 On 02/02/2023 Bond Future	9.08	Put			6,910.11000	6.91011	6,899,330	8.93		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			4,527.88000	4.52788	4,516,400	8.73		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			855.23000	0.85523	852,280	8.75		0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			5,291.94000	5.29194	5,293,560	10.17		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			706.00000	0.70600	699,010	10.17		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2030 On 02/02/2023 Bond Future	11.12	Call			3,879.37000	3.87937	3,879,270	9.73		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,118.06000	1.11806	1,109,350	9.73		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Call			8,243.25000	8.24325	8,246,690	10.40		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			579.21000	0.57921	574,650	10.40		0.00	0	4;
R2030 On 04/05/2023 Bond Future	10.54	Call			2,382.08000	2.38208	2,380,900	8.64		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			2,776.33000	2.77633	2,767,150	8.64		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			2,633.52000	2.63352	2,632,540	8.72		0.00	0	3;
R2030 On 04/05/2023 Bond Future	11.34	Call			4,487.94000	4.48794	4,488,530	9.30		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			1,473.97000	1.47397	1,466,560	9.30		0.00	0	1;
R2030 On 04/05/2023 Bond Future	10.42	Call			2,125.02000	2.12502	2,123,650	8.56		0.00	0	4;
R2030 On 04/05/2023 Bond Future	10.42	Put			3,045.38000	3.04538	3,036,010	8.56		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			2,337.82000	2.33782	2,336,610	8.63		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			837.97000	0.83797	832,340	9.96		0.00	0	1,0;
R2030 On 04/05/2023 Bond Future	10.53	Call			2,359.90000	2.35990	2,358,700	8.63		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			2,797.84000	2.79784	2,788,640	8.63		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			944.68000	0.94468	942,760	8.33		0.00	0	4;
R2030 On 04/05/2023 Bond Future	9.67	Put			5,244.59000	5.24459	5,234,670	8.33		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,066.70000	1.06670	1,064,800	8.31		0.00	0	3;
R2030 On 04/05/2023 Bond Future	10.65	Put			2,548.97000	2.54897	2,539,990	8.72		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,375.23000	1.37523	1,373,410	8.38		0.00	0	1,0;
R2030 On 04/05/2023 Bond Future	10.00	Put			4,168.48000	4.16848	4,158,660	8.38		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			453.54000	0.45354	451,820	8.56		0.00	0	3;
R2030 On 04/05/2023 Bond Future	9.03	Put			7,766.44000	7.76644	7,756,720	8.56		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			856.84000	0.85684	854,910	8.36		0.00	0	1;
R2030 On 04/05/2023 Bond Future	10.52	Put			2,819.48000	2.81948	2,810,270	8.63		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			547.86000	0.54786	543,450	10.47		0.00	0	3;
R2030 On 04/05/2023 Bond Future	11.62	Call			5,343.27000	5.34327	5,344,580	9.56		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,176.03000	1.17603	1,169,340	9.56		0.00	0	3;
R2030 On 04/05/2023 Bond Future	12.04	Call			6,697.93000	6.69793	6,700,300	9.96		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			5,573.13000	5.57313	5,563,200	8.36		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			4,860.91000	4.86091	4,851,010	8.31		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Call			8,481.96000	8.48196	8,485,550	10.47		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			1,919.72000	1.91972	1,912,910	9.01		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			2,156.56000	2.15656	2,155,750	8.34		0.00	0	1,0;
R2030 On 03/08/2023 Bond Future	10.65	Call			2,659.61000	2.65961	2,659,130	8.47		0.00	0	3;
R2030 On 03/08/2023 Bond Future	10.65	Put			3,099.63000	3.09963	3,091,620	8.47		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			1,946.19000	1.94619	1,939,350	9.00		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			4,394.55000	4.39455	4,395,260	9.00		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			1,932.91000	1.93291	1,926,090	9.00		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			4,421.93000	4.42193	4,422,650	9.01		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/08/2023	Bond Future	12.59	Call		8,147.26000	8.14726	8,150,280	10.10	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		836.88000	0.83688	832,370	10.10	0.00	0	1,000
R2030	On	03/08/2023	Bond Future	12.89	Call		9,115.79000	9.11579	9,119,310	10.36	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		685.53000	0.68553	681,520	10.36	0.00	0	3,000
R2030	On	03/08/2023	Bond Future	11.34	Call		4,367.24000	4.36724	4,367,930	9.00	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		3,663.10000	3.66310	3,654,760	8.34	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,372.20000	3.37220	3,364,640	8.12	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		2,905.37000	2.90537	2,905,590	8.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		3,411.06000	3.41106	3,403,470	8.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		2,926.83000	2.92683	2,927,070	8.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,391.58000	3.39158	3,384,010	8.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		2,948.37000	2.94837	2,948,620	8.12	0.00	0	
Total R2030 Option											0.00	0	21,450
Total For R2030											0.00	0	93,350
R2032	On	03/11/2022	Bond Future			10.77723	86.16474	10.77920	86.15443	10.72	0.00	0	157,100
R2032	On	02/02/2023	Bond Future			10.93762	87.63291	10.93955	87.62307	10.98	0.00	0	
R2032	On	04/05/2023	Bond Future			11.07210	85.14712	11.07396	85.13787	11.20	0.00	0	
R2032	On	03/08/2023	Bond Future			11.18791	86.89405	11.18972	86.88525	10.74	0.00	0	2,600
R2032	On	02/11/2023	Bond Future			11.35098	84.33025	11.35290	84.32117	10.66	0.00	0	
Total R2032 Future											0.00	0	159,700
R2032	On	03/11/2022	Bond Future	9.31	Call		17.50000	0.01750	16,740	9.36	0.00	0	18,000
R2032	On	03/11/2022	Bond Future	9.31	Put		8,189.07000	8.18907	8,178,000	9.36	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put		105.11000	0.10511	101,010	12.89	0.00	0	7,500
R2032	On	03/11/2022	Bond Future	10.66	Call		1,241.59000	1.24159	1,235,310	10.16	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put		507.18000	0.50718	496,330	11.49	0.00	0	7,500
R2032	On	03/11/2022	Bond Future	10.21	Call		416.71000	0.41671	411,450	9.55	0.00	0	5,000
R2032	On	03/11/2022	Bond Future	9.46	Put		7,323.64000	7.32364	7,312,130	9.34	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call		4,334.38000	4.33438	4,334,800	11.66	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put		424.35000	0.42435	414,460	11.66	0.00	0	5,000
R2032	On	03/11/2022	Bond Future	12.30	Call		7,592.44000	7.59244	7,598,650	12.89	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		2,164.32000	2.16432	2,147,650	10.00	0.00	0	18,000
R2032	On	03/11/2022	Bond Future	9.92	Call		166.31000	0.16631	162,910	9.30	0.00	0	7,500
R2032	On	03/11/2022	Bond Future	10.66	Put		1,868.47000	1.86847	1,851,880	10.16	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		1,266.50000	1.26650	1,260,240	10.18	0.00	0	7,500
R2032	On	03/11/2022	Bond Future	10.67	Put		1,840.56000	1.84056	1,823,990	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call		3,923.65000	3.92365	3,923,110	11.49	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		359.05000	0.35905	354,090	9.49	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		3,683.10000	3.68310	3,667,830	9.49	0.00	0	18,000
R2032	On	03/11/2022	Bond Future	10.21	Put		3,466.04000	3.46604	3,450,470	9.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	03/11/2022	Bond Future	10.49	Call			859.66000	0.85966	853,350	9.90	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,391.21000	2.39121	2,374,590	9.90	0.00	0	4%
R2032	On	03/11/2022	Bond Future	10.56	Call			1,006.80000	1.00680	1,000,440	10.00	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			21.59000	0.02159	20,710	9.35	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			7,898.49000	7.89849	7,887,300	9.35	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			32.42000	0.03242	31,220	9.34	0.00	0	5%
R2032	On	03/11/2022	Bond Future	9.92	Put			4,824.83000	4.82483	4,811,120	9.30	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			307.22000	0.30722	302,590	9.43	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,907.11000	3.90711	3,892,170	9.43	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.40	Call			1,302.23000	1.30223	1,298,670	10.41	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,112.58000	4.11258	4,099,180	10.41	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,490.01000	1.49001	1,486,490	10.48	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,770.28000	3.77028	3,756,920	10.48	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.67	Call			1,855.31000	1.85531	1,851,950	10.64	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.22	Call			1,003.63000	1.00363	1,000,110	10.30	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			4,778.89000	4.77889	4,765,530	10.30	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,266.61000	1.26661	1,263,040	10.40	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,183.48000	4.18348	4,170,070	10.40	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,284.45000	1.28445	1,280,880	10.41	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			415.91000	0.41591	410,420	13.09	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.47	Call			298.59000	0.29859	296,220	10.25	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			8,248.24000	8.24824	8,236,030	10.25	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			625.33000	0.62533	622,170	10.17	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			6,040.12000	6.04012	6,027,120	10.17	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			915.31000	0.91531	911,840	10.26	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,244.15000	3.24415	3,230,950	10.64	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,053.64000	1.05364	1,044,430	11.99	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			9,012.35000	9.01235	9,016,700	13.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,015.32000	5.01532	5,002,010	10.26	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			223.76000	0.22376	221,720	10.28	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Put			9,097.16000	9.09716	9,085,280	10.28	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,148.04000	4.14804	4,134,630	10.41	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,937.22000	4.93722	4,937,190	11.81	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,223.99000	1.22399	1,214,120	11.81	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			5,482.93000	5.48293	5,483,560	11.99	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			490.22000	0.49022	485,890	13.41	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Call			2,039.47000	2.03947	2,037,370	10.67	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Put			4,337.69000	4.33769	4,326,340	10.67	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,595.11000	2.59511	2,593,360	10.85	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			3,617.60000	3.61760	3,606,600	10.85	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.88	Call		2,619.41000	2.61941	2,617,670	10.86	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,643.53000	2.64353	2,641,810	10.87	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,565.04000	3.56504	3,554,070	10.87	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,948.38000	3.94838	3,947,670	11.33	0.00	0	46
R2032	On	04/05/2023	Bond Future	11.37	Put		2,492.89000	2.49289	2,482,930	11.33	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		11,201.92000	11.20192	11,206,840	13.41	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,591.39000	3.59139	3,580,400	10.86	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,506.60000	2.50660	2,498,220	11.21	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,249.47000	5.24947	5,249,910	11.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,490.91000	2.49091	2,482,550	11.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,655.53000	5.65553	5,656,230	11.35	0.00	0	5,000
R2032	On	03/08/2023	Bond Future	11.90	Put		2,295.43000	2.29543	2,287,330	11.35	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		5,187.87000	5.18787	5,188,270	11.20	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,522.38000	2.52238	2,513,980	11.20	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,218.64000	5.21864	5,219,060	11.21	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,533.88000	3.53388	3,533,970	10.44	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,165.48000	4.16548	4,156,490	10.44	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,558.04000	3.55804	3,558,150	10.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,141.90000	4.14190	4,132,930	10.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,582.27000	3.58227	3,582,400	10.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,118.42000	4.11842	4,109,470	10.45	0.00	0	
Total R2032 Option											0.00	0	24,46
Total For R2032											0.00	0	184,22
R2035	On	03/11/2022	Bond Future			11.02940	87.34036	11.03115	87.32993	12.12	0.00	0	59,46
R2035	On	02/02/2023	Bond Future			11.18319	88.82762	11.18490	88.81766	12.59	0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.30628	86.02277	11.30793	86.01336	13.00	0.00	0	
R2035	On	03/08/2023	Bond Future			11.41433	87.78627	11.41594	87.77726	12.64	0.00	0	
R2035	On	02/11/2023	Bond Future			11.56532	84.89655	11.56701	84.88729	12.73	0.00	0	
Total R2035 Future											0.00	0	165,75
R2035	On	03/11/2022	Bond Future	9.82	Call		67.16000	0.06716	65,000	10.88	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		7,737.50000	7.73750	7,724,910	10.88	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		319.51000	0.31951	314,100	10.90	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.15	Call		2,192.09000	2.19209	2,185,190	11.97	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		1,488.01000	1.48801	1,470,680	11.97	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call		9,157.42000	9.15742	9,164,240	14.38	0.00	0	
R2035	On	03/11/2022	Bond Future	11.05	Call		1,858.11000	1.85811	1,850,630	11.82	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put		1,745.89000	1.74589	1,727,980	11.82	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		2,123.06000	2.12306	2,116,020	11.94	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put		3,491.59000	3.49159	3,473,850	11.20	0.00	0	58

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/11/2022 Bond Future	11.14	Call			2,157.52000	2.15752	2,150,550	11.95		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			1,512.37000	1.51237	1,494,970	11.95		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Put			4,838.50000	4.83850	4,822,660	10.90		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			679.79000	0.67979	672,480	11.20		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			1,536.89000	1.53689	1,519,420	11.94		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			86.03000	0.08603	82,420	14.38		0.00	0	9;
R2035 On 03/11/2022 Bond Future	10.99	Call			1,671.21000	1.67121	1,663,490	11.73		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			1,916.92000	1.91692	1,898,770	11.73		0.00	0	5;
R2035 On 02/02/2023 Bond Future	10.88	Put			3,871.44000	3.87144	3,856,950	12.13		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			2,536.49000	2.53649	2,532,190	12.33		0.00	0	9;
R2035 On 02/02/2023 Bond Future	11.05	Put			3,326.85000	3.32685	3,312,590	12.33		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			2,565.61000	2.56561	2,561,340	12.35		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,683.51000	4.68351	4,668,950	11.89		0.00	0	5;
R2035 On 02/02/2023 Bond Future	10.86	Call			2,018.69000	2.01869	2,014,140	12.10		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,940.01000	3.94001	3,925,500	12.10		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			2,044.34000	2.04434	2,039,800	12.11		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			409.70000	0.40970	404,120	15.30		0.00	0	9;
R2035 On 02/02/2023 Bond Future	10.88	Call			2,070.16000	2.07016	2,065,630	12.13		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Put			6,274.63000	6.27463	6,260,510	11.56		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			1,423.89000	1.42389	1,419,310	11.83		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			4,927.29000	4.92729	4,912,750	11.83		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			1,506.30000	1.50630	1,501,710	11.87		0.00	0	3;
R2035 On 02/02/2023 Bond Future	11.06	Put			3,297.02000	3.29702	3,282,790	12.35		0.00	0	5;
R2035 On 02/02/2023 Bond Future	10.66	Call			1,548.79000	1.54879	1,544,190	11.89		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Put			8,961.38000	8.96138	8,948,370	11.51		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			424.33000	0.42433	421,170	11.51		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			8,724.76000	8.72476	8,711,640	11.51		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			455.38000	0.45538	452,120	11.51		0.00	0	3;
R2035 On 02/02/2023 Bond Future	10.87	Put			3,905.61000	3.90561	3,891,110	12.11		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			894.88000	0.89488	890,720	11.56		0.00	0	9;
R2035 On 02/02/2023 Bond Future	11.98	Call			5,840.75000	5.84075	5,839,790	13.61		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			1,386.80000	1.38680	1,375,880	13.61		0.00	0	3;
R2035 On 02/02/2023 Bond Future	13.22	Call			11,165.53000	11.16553	11,169,910	15.30		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			8,490.89000	8.49089	8,477,670	11.51		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Put			4,763.67000	4.76367	4,749,120	11.87		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			394.99000	0.39499	391,940	11.51		0.00	0	5;
R2035 On 02/02/2023 Bond Future	11.94	Call			5,679.57000	5.67957	5,678,430	13.56		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			1,441.61000	1.44161	1,430,510	13.56		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			3,235.67000	3.23567	3,233,090	12.64		0.00	0	4;
R2035 On 04/05/2023 Bond Future	11.17	Put			4,027.89000	4.02789	4,015,900	12.64		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 04/05/2023 Bond Future	11.20	Call			3,322.13000	3.32213	3,319,610	12.67		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			3,941.15000	3.94115	3,929,220	12.67		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,351.10000	3.35110	3,348,590	12.68		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			784.73000	0.78473	781,940	12.12		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			9,715.89000	9.71589	9,703,690	12.12		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,516.00000	1.51600	1,512,850	12.09		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			6,804.75000	6.80475	6,792,190	12.09		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,844.98000	1.84498	1,841,850	12.16		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Put			907.03000	0.90703	900,550	15.10		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.22	Put			3,884.01000	3.88401	3,872,110	12.69		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			7,776.25000	7.77625	7,777,070	14.20		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,550.25000	1.55025	1,541,660	14.20		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			10,694.16000	10.69416	10,697,090	15.10		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			6,024.72000	6.02472	6,012,180	12.16		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			3,912.50000	3.91250	3,900,580	12.68		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,380.18000	3.38018	3,377,690	12.69		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			6,084.32000	6.08432	6,083,910	13.13		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			3,008.24000	3.00824	2,998,820	13.13		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			6,118.66000	6.11866	6,118,270	13.14		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			2,989.50000	2.98950	2,980,100	13.14		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			6,153.37000	6.15337	6,153,010	13.15		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			2,971.18000	2.97118	2,961,810	13.15		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			5,000.47000	5.00047	4,990,550	12.45		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			4,190.73000	4.19073	4,190,040	12.43		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			5,056.50000	5.05650	5,046,550	12.43		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			4,217.97000	4.21797	4,217,300	12.44		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			5,028.23000	5.02823	5,018,300	12.44		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			4,245.68000	4.24568	4,245,020	12.45		0.00	0	
Total R2035 Option										0.00	0	13,14
Total For R2035										0.00	0	178,95
R2037 On 03/11/2022 Bond Future			11.17636	83.43054	11.19350	83.32701		12.94		0.00	0	66,08
R2037 On 02/02/2023 Bond Future			11.31934	80.59585	11.33705	80.49114		14.20		0.00	0	71,47
R2037 On 04/05/2023 Bond Future			11.44249	82.13753	11.46074	82.03160		13.96		0.00	0	
R2037 On 03/08/2023 Bond Future			11.55400	79.56358	11.57286	79.45604		14.32		0.00	0	
R2037 On 02/11/2023 Bond Future			11.69298	81.02117	11.71260	80.91149		13.69		0.00	0	
Total R2037 Future										0.00	0	137,56
R2037 On 03/11/2022 Bond Future	11.32	Call			2,295.64000	2.29564	2,342,230	13.06		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			1,537.55000	1.53755	1,480,610	13.06		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			2,225.42000	2.22542	2,270,970	13.03		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2037 On 03/11/2022 Bond Future	11.30	Put			1,586.48000	1.58648	1,528,500	13.03		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			2,260.33000	2.26033	2,306,410	13.04		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			1,561.78000	1.56178	1,504,330	13.04		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			3,862.87000	3.86287	3,794,050	13.56		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			1,632.42000	1.63242	1,592,190	14.93		0.00	0	6:
R2037 On 02/02/2023 Bond Future	11.03	Call			2,087.82000	2.08782	2,123,060	13.53		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			3,932.08000	3.93208	3,862,610	13.53		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			2,114.24000	2.11424	2,149,800	13.55		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			3,897.46000	3.89746	3,828,310	13.55		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			2,140.62000	2.14062	2,176,510	13.56		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			2,275.78000	2.27578	2,313,310	13.63		0.00	0	6:
R2037 On 02/02/2023 Bond Future	11.10	Put			3,694.16000	3.69416	3,626,980	13.63		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			5,246.41000	5.24641	5,310,890	14.93		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			4,101.17000	4.10117	4,039,760	13.46		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			2,506.86000	2.50686	2,543,660	13.20		0.00	0	4:
R2037 On 04/05/2023 Bond Future	11.30	Call			3,221.32000	3.22132	3,265,310	13.44		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Put			5,063.13000	5.06313	4,994,000	13.20		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			4,161.49000	4.16149	4,099,550	13.44		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			3,249.89000	3.24989	3,294,150	13.45		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			4,131.10000	4.13110	4,069,430	13.45		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			3,278.86000	3.27886	3,323,380	13.46		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			4,741.86000	4.74186	4,798,240	14.00		0.00	0	4:
R2037 On 04/05/2023 Bond Future	11.78	Put			2,921.60000	2.92160	2,872,050	14.00		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			12,403.08000	12.40308	12,492,170	16.62		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			698.23000	0.69823	681,390	16.62		0.00	0	4:
R2037 On 03/08/2023 Bond Future	12.14	Put			3,050.45000	3.05045	3,005,490	14.77		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			6,117.82000	6.11782	6,180,010	14.74		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,088.80000	3.08880	3,043,450	14.74		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			6,152.21000	6.15221	6,214,600	14.76		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,069.42000	3.06942	3,024,270	14.76		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			6,186.95000	6.18695	6,249,530	14.77		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			4,284.31000	4.28431	4,333,940	13.30		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			5,143.30000	5.14330	5,083,250	13.30		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			4,312.26000	4.31226	4,362,100	13.31		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			5,114.54000	5.11454	5,054,700	13.31		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			4,256.44000	4.25644	4,305,860	13.29		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			5,172.20000	5.17220	5,111,940	13.29		0.00	0	
Total R2037 Option										0.00	0	2,47
Total For R2037										0.00	0	140,04

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 03/11/2022 Bond Future			11.26245	85.36851	11.26924	85.32426		13.70		0.00	0	61,97
R2040 On 02/02/2023 Bond Future			11.40067	82.31649	11.40762	82.27213		15.05		0.00	0	64,04
R2040 On 04/05/2023 Bond Future			11.51962	83.89137	11.52671	83.84690		14.80		0.00	0	
R2040 On 03/08/2023 Bond Future			11.62741	81.10308	11.63467	81.05831		15.23		0.00	0	
R2040 On 02/11/2023 Bond Future			11.76064	82.58873	11.76820	82.54297		14.57		0.00	0	
Total R2040 Future										0.00	0	125,95
R2040 On 03/11/2022 Bond Future	10.10	Call			86.74000	0.08674	85,600	12.28		0.00	0	
R2040 On 03/11/2022 Bond Future	10.10	Put			8,284.04000	8.28404	8,238,650	12.28		0.00	0	
R2040 On 03/11/2022 Bond Future	10.60	Call			428.80000	0.42880	428,010	12.38		0.00	0	1,60
R2040 On 03/11/2022 Bond Future	11.50	Put			1,368.83000	1.36883	1,338,500	13.70		0.00	0	
R2040 On 03/11/2022 Bond Future	12.00	Call			5,130.23000	5.13023	5,155,840	14.61		0.00	0	
R2040 On 03/11/2022 Bond Future	12.00	Put			576.35000	0.57635	557,710	14.61		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			1,637.53000	1.63753	1,604,560	13.51		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			2,456.47000	2.45647	2,467,980	13.52		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			1,611.47000	1.61147	1,578,730	13.52		0.00	0	
R2040 On 03/11/2022 Bond Future	10.70	Call			569.26000	0.56926	569,060	12.50		0.00	0	1,07
R2040 On 03/11/2022 Bond Future	10.70	Put			4,410.97000	4.41097	4,366,520	12.50		0.00	0	
R2040 On 03/11/2022 Bond Future	11.50	Call			2,850.97000	2.85097	2,864,890	13.70		0.00	0	
R2040 On 03/11/2022 Bond Future	10.80	Put			3,886.33000	3.88633	3,842,750	12.62		0.00	0	
R2040 On 03/11/2022 Bond Future	11.20	Call			1,751.45000	1.75145	1,758,470	13.18		0.00	0	1,07
R2040 On 03/11/2022 Bond Future	11.20	Put			2,204.43000	2.20443	2,167,200	13.18		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			7,778.77000	7.77877	7,813,280	15.55		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Put			221.19000	0.22119	211,450	15.55		0.00	0	1,07
R2040 On 03/11/2022 Bond Future	11.39	Call			2,418.39000	2.41839	2,429,670	13.51		0.00	0	
R2040 On 03/11/2022 Bond Future	10.60	Put			4,973.89000	4.97389	4,928,850	12.38		0.00	0	
R2040 On 03/11/2022 Bond Future	11.30	Call			2,088.60000	2.08860	2,097,800	13.35		0.00	0	1,60
R2040 On 03/11/2022 Bond Future	11.30	Put			1,888.60000	1.88860	1,853,550	13.35		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			2,494.67000	2.49467	2,506,420	13.54		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			1,585.60000	1.58560	1,553,100	13.54		0.00	0	
R2040 On 03/11/2022 Bond Future	10.80	Call			739.29000	0.73929	739,960	12.62		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			1,747.46000	1.74746	1,724,870	16.00		0.00	0	67
R2040 On 02/02/2023 Bond Future	10.96	Call			1,908.27000	1.90827	1,915,690	14.26		0.00	0	38
R2040 On 02/02/2023 Bond Future	11.11	Put			4,247.13000	4.24713	4,211,950	14.46		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Call			572.32000	0.57232	573,590	13.75		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			4,209.84000	4.20984	4,174,790	14.47		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			2,548.08000	2.54808	2,558,260	14.57		0.00	0	67
R2040 On 02/02/2023 Bond Future	11.19	Put			3,955.15000	3.95515	3,920,970	14.57		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			5,808.89000	5.80889	5,830,660	16.00		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			1,833.94000	1.83394	1,841,020	14.22		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 02/02/2023 Bond Future	10.93	Put			4,971.93000	4.97193	4,934,650	14.22		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			4,843.71000	4.84371	4,806,770	14.26		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			2,284.89000	2.28489	2,293,950	14.44		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			4,284.90000	4.28490	4,249,600	14.44		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			2,313.33000	2.31333	2,322,510	14.46		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			6,670.33000	6.67033	6,694,530	16.34		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,444.78000	1.44478	1,424,620	16.34		0.00	0	38
R2040 On 02/02/2023 Bond Future	11.12	Call			2,342.16000	2.34216	2,351,470	14.47		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			9,025.98000	9.02598	8,982,890	13.75		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			602.31000	0.60231	603,710	13.75		0.00	0	38
R2040 On 02/02/2023 Bond Future	10.21	Put			8,833.70000	8.83370	8,790,740	13.75		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			6,539.33000	6.53933	6,563,180	16.29		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,486.63000	1.48663	1,466,120	16.29		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			3,877.68000	3.87768	3,892,520	14.46		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			4,171.34000	4.17134	4,141,710	14.46		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,861.82000	1.86182	1,869,190	13.76		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.41	Call			3,653.15000	3.65315	3,667,250	14.38		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			4,390.00000	4.39000	4,359,630	14.38		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			990.49000	0.99049	993,940	13.78		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.42	Put			4,358.28000	4.35828	4,328,020	14.39		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			3,716.65000	3.71665	3,730,960	14.40		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			4,326.49000	4.32649	4,296,330	14.40		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,002.47000	1.00247	990,230	17.23		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.42	Call			3,684.98000	3.68498	3,699,190	14.39		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			10,236.39000	10.23639	10,195,370	13.78		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			7,104.96000	7.10496	7,067,860	13.76		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			2,289.35000	2.28935	2,298,450	13.91		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.92	Put			6,235.68000	6.23568	6,200,310	13.91		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			8,915.51000	8.91551	8,943,000	16.27		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			1,616.03000	1.61603	1,599,050	16.27		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			11,785.99000	11.78599	11,818,220	17.23		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,823.48000	6.82348	6,845,560	15.83		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			3,279.62000	3.27962	3,256,930	15.83		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,749.03000	6.74903	6,770,950	15.80		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			3,320.23000	3.32023	3,297,380	15.80		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			6,786.08000	6.78608	6,808,080	15.81		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			3,299.72000	3.29972	3,276,950	15.81		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,682.88000	5.68288	5,654,020	14.18		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,623.74000	4.62374	4,640,730	14.19		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,651.33000	5.65133	5,622,560	14.19		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	02/11/2023	Bond Future	11.58	Call		4,563.82000	4.56382	4,580,640	14.17	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,714.95000	5.71495	5,686,010	14.17	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		4,593.56000	4.59356	4,610,460	14.18	0.00	0	
Total R2040 Option											0.00	0	11,46
Total For R2040											0.00	0	137,41
R2044	On	03/11/2022	Bond Future			11.24557	82.33174	11.25226	82.28707	14.51	0.00	0	72,36
R2044	On	02/02/2023	Bond Future			11.37499	79.35313	11.38184	79.30829	15.97	0.00	0	33,87
R2044	On	04/05/2023	Bond Future			11.48587	80.87137	11.49285	80.82643	15.72	0.00	0	
R2044	On	03/08/2023	Bond Future			11.58588	78.14646	11.59303	78.10114	16.20	0.00	0	
R2044	On	02/11/2023	Bond Future			11.70937	79.57788	11.71680	79.53162	15.51	0.00	0	
Total R2044 Future											0.00	0	106,15
R2044	On	03/11/2022	Bond Future	10.10	Put		8,439.16000	8.43916	8,393,280	13.02	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		454.28000	0.45428	453,450	13.12	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		5,012.26000	5.01226	4,966,760	13.12	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		2,611.39000	2.61139	2,623,570	14.34	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		1,569.99000	1.56999	1,537,500	14.34	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		2,191.44000	2.19144	2,201,000	14.14	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		1,873.86000	1.87386	1,838,750	14.14	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Call		91.13000	0.09113	89,920	13.02	0.00	0	42
R2044	On	03/11/2022	Bond Future	11.39	Call		2,532.55000	2.53255	2,544,250	14.31	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		1,621.94000	1.62194	1,588,970	14.31	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		2,571.91000	2.57191	2,583,850	14.33	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		1,595.86000	1.59586	1,563,130	14.33	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call		782.40000	0.78240	783,120	13.37	0.00	0	42
R2044	On	03/11/2022	Bond Future	10.80	Put		3,898.16000	3.89816	3,854,210	13.37	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		2,524.27000	2.52427	2,534,180	15.39	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,133.18000	4.13318	4,098,250	15.39	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		2,554.69000	2.55469	2,564,730	15.41	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,096.00000	4.09600	4,061,200	15.41	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		2,585.30000	2.58530	2,595,460	15.42	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,059.10000	4.05910	4,024,420	15.42	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		4,375.45000	4.37545	4,345,100	15.27	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,872.11000	3.87211	3,886,800	15.28	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,343.24000	4.34324	4,312,990	15.28	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		4,311.50000	4.31150	4,281,370	15.29	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		5,029.88000	5.02988	5,048,150	15.72	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		3,403.62000	3.40362	3,376,950	15.72	0.00	0	4,00
R2044	On	04/05/2023	Bond Future	12.00	Call		5,986.26000	5.98626	6,007,150	16.09	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		2,832.18000	2.83218	2,808,130	16.09	0.00	0	4,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 04/05/2023 Bond Future	11.41	Call			3,839.28000	3.83928	3,853,870	15.27		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,905.32000	3.90532	3,920,130	15.29		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,858.12000	6.85812	6,880,280	16.74		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			3,399.23000	3.39923	3,376,070	16.74		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,896.08000	6.89608	6,918,330	16.75		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			3,378.50000	3.37850	3,355,430	16.75		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			6,820.20000	6.82020	6,842,280	16.72		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,420.08000	3.42008	3,396,840	16.72		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,776.24000	5.77624	5,747,180	15.05		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			4,757.83000	4.75783	4,775,110	15.06		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,743.88000	5.74388	5,714,900	15.06		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,788.79000	4.78879	4,806,160	15.07		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,711.34000	5.71134	5,682,450	15.07		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,726.60000	4.72660	4,743,800	15.05		0.00	0	
Total R2044 Option										0.00	0	12,04
Total For R2044										0.00	0	118,15
R2048 On 03/11/2022 Bond Future			11.16445	81.39668	11.17619	81.31569		15.06		6,918,717.80	85	256,86
R2048 On 02/02/2023 Bond Future			11.28600	82.81954	11.29808	82.73780		15.69		0.00	0	
R2048 On 04/05/2023 Bond Future			11.38964	79.94434	11.40205	79.86171		16.33		0.00	0	
R2048 On 03/08/2023 Bond Future			11.48319	81.54597	11.49595	81.46227		15.94		0.00	0	
R2048 On 02/11/2023 Bond Future			11.60084	78.62453	11.61409	78.53916		16.13		0.00	0	
Total R2048 Future										6,918,717.80	85	256,86
R2048 On 03/11/2022 Bond Future	10.70	Put			4,179.41000	4.17941	4,108,100	14.08		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			2,671.79000	2.67179	2,704,340	15.20		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			1,691.21000	1.69121	1,642,770	15.20		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Call			5,366.04000	5.36604	5,420,420	16.36		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Put			637.48000	0.63748	610,870	16.36		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Call			2,206.54000	2.20654	2,234,120	14.97		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Call			775.50000	0.77550	785,180	14.08		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Put			2,042.72000	2.04272	1,989,310	14.97		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			2,591.33000	2.59133	2,623,060	15.16		0.00	0	98
R2048 On 03/11/2022 Bond Future	11.30	Put			1,745.85000	1.74585	1,696,590	15.16		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			2,631.43000	2.63143	2,663,570	15.18		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			1,718.35000	1.71835	1,669,500	15.18		0.00	0	
R2048 On 03/11/2022 Bond Future	10.00	Call			80.97000	0.08097	81,290	13.50		0.00	0	
R2048 On 03/11/2022 Bond Future	10.00	Put			8,965.60000	8.96560	8,884,930	13.50		0.00	0	
R2048 On 03/11/2022 Bond Future	10.60	Call			595.97000	0.59597	603,130	13.95		0.00	0	98
R2048 On 03/11/2022 Bond Future	10.60	Put			4,746.79000	4.74679	4,672,960	13.95		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			2,566.21000	2.56621	2,592,320	15.01		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 02/02/2023 Bond Future	11.06	Put			4,204.76000	4.20476	4,149,130	15.01		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			2,597.77000	2.59777	2,624,140	15.02		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			4,166.30000	4.16630	4,110,930	15.02		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			2,629.30000	2.62930	2,655,920	15.04		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			4,127.93000	4.12793	4,072,810	15.04		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Call			992.52000	0.99252	1,003,790	14.34		0.00	0	2,70
R2048 On 02/02/2023 Bond Future	10.40	Put			7,495.87000	7.49587	7,425,400	14.34		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			2,693.37000	2.69337	2,720,500	15.07		0.00	0	2,70
R2048 On 02/02/2023 Bond Future	11.10	Put			4,052.50000	4.05250	3,997,890	15.07		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			4,102.00000	4.10200	4,136,110	16.12		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			4,449.56000	4.44956	4,401,040	16.12		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			4,033.10000	4.03310	4,066,800	16.09		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			4,514.93000	4.51493	4,466,000	16.09		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			4,067.49000	4.06749	4,101,390	16.11		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			4,482.14000	4.48214	4,433,410	16.11		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			3,365.24000	3.36524	3,328,860	16.38		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			7,193.44000	7.19344	7,240,910	16.40		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			3,344.64000	3.34464	3,308,410	16.40		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			7,115.03000	7.11503	7,162,200	16.37		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			3,386.26000	3.38626	3,349,730	16.37		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			7,154.07000	7.15407	7,201,390	16.38		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			5,007.03000	5.00703	5,044,340	15.83		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,878.63000	5.87863	5,830,570	15.83		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			5,039.39000	5.03939	5,076,870	15.84		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,845.39000	5.84539	5,797,500	15.84		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			4,974.75000	4.97475	5,011,900	15.82		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,912.04000	5.91204	5,863,820	15.82		0.00	0	
Total R2048 Option										0.00	0	7,30
Total For R2048										6,918,717.80	85	264,16
R209 On 03/11/2022 Bond Future			11.00978	67.71380	11.01656	67.67831		13.66		0.00	0	20,2
R209 On 02/02/2023 Bond Future			11.14212	68.86755	11.14904	68.83199		14.23		0.00	0	2,06
R209 On 04/05/2023 Bond Future			11.25270	67.03159	11.25974	66.99600		14.67		0.00	0	1,21
R209 On 03/08/2023 Bond Future			11.34743	68.40667	11.35462	68.37084		14.31		0.00	0	
R209 On 02/11/2023 Bond Future			11.47673	66.51168	11.48420	66.47513		14.35		0.00	0	
Total R209 Future										0.00	0	23,53
R209 On 03/11/2022 Bond Future	11.02	Call			1,576.92000	1.57692	1,583,960	13.26		0.00	0	
R209 On 03/11/2022 Bond Future	11.02	Put			1,558.93000	1.55893	1,530,480	13.26		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Call			510.42000	0.51042	510,670	12.53		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Put			3,291.50000	3.29150	3,256,260	12.53		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	10.00	Call			112.95000	0.11295	111,940	12.24	0.00	0	7,7
R209	On	03/11/2022	Bond Future	10.00	Put			5,741.39000	5.74139	5,704,890	12.24	0.00	0	6,0
R209	On	03/11/2022	Bond Future	12.00	Call			5,151.99000	5.15199	5,176,890	15.02	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			272.64000	0.27264	262,050	15.02	0.00	0	7,7
R209	On	03/11/2022	Bond Future	11.01	Call			1,549.39000	1.54939	1,556,260	13.25	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			1,583.73000	1.58373	1,555,110	13.25	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			1,604.69000	1.60469	1,611,920	13.28	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			1,534.42000	1.53442	1,506,160	13.28	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			3,155.93000	3.15593	3,172,360	14.11	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			692.07000	0.69207	673,010	14.11	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			5.53000	0.00553	5,340	12.29	0.00	0	6,0
R209	On	03/11/2022	Bond Future	9.25	Put			10,213.75000	10.21375	10,178,070	12.29	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			17.06000	0.01706	16,640	12.27	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			8,655.77000	8.65577	8,619,860	12.27	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			1,522.11000	1.52211	1,528,800	13.23	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			1,608.84000	1.60884	1,580,040	13.23	0.00	0	6,0
R209	On	02/02/2023	Bond Future	10.78	Put			3,593.11000	3.59311	3,564,240	13.57	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,681.35000	1.68135	1,688,130	13.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			3,561.59000	3.56159	3,532,810	13.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,703.24000	1.70324	1,710,120	13.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			3,530.12000	3.53012	3,501,440	13.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,659.44000	1.65944	1,666,130	13.57	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			3,562.92000	3.56292	3,538,370	14.19	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call			870.75000	0.87075	873,950	13.66	0.00	0	7,5
R209	On	04/05/2023	Bond Future	10.00	Put			7,684.77000	7.68477	7,652,380	13.66	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call			2,530.81000	2.53081	2,540,900	14.06	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			2,750.09000	2.75009	2,760,960	14.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			3,615.58000	3.61558	3,590,860	14.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,775.10000	2.77510	2,786,060	14.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put			3,861.58000	3.86158	3,836,080	14.06	0.00	0	7,5
R209	On	04/05/2023	Bond Future	11.10	Put			3,589.16000	3.58916	3,564,530	14.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,800.22000	2.80022	2,811,260	14.19	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			7,121.34000	7.12134	7,143,600	16.08	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put			1,247.51000	1.24751	1,234,180	16.08	0.00	0	7,5
R209	On	03/08/2023	Bond Future	11.95	Put			2,565.58000	2.56558	2,547,540	14.82	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			5,380.00000	5.38000	5,397,650	14.80	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			2,598.50000	2.59850	2,580,320	14.80	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call			5,410.26000	5.41026	5,427,980	14.81	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			2,581.87000	2.58187	2,563,760	14.81	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			5,440.80000	5.44080	5,458,590	14.82	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	02/11/2023	Bond Future	11.35	Call		3,733.47000	3.73347	3,747,280	13.97	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,394.46000	4.39446	4,371,720	13.97	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,684.67000	3.68467	3,698,330	13.95	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,444.95000	4.44495	4,422,060	13.95	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,709.18000	3.70918	3,722,910	13.96	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,419.79000	4.41979	4,396,970	13.96	0.00	0	
Total R209 Option											0.00	0	56,00
Total For R209											0.00	0	79,53
R210	On	03/11/2022	Bond Future			230.56199	230.56199	229.93871	229.93871		0.00	0	73
R210	On	02/02/2023	Bond Future			234.54485	234.54485	233.91244	233.91244		0.00	0	30
R210	On	04/05/2023	Bond Future			235.94904	235.94904	235.30657	235.30657		0.00	0	
R210	On	03/08/2023	Bond Future			240.82841	240.82841	240.17427	240.17427		0.00	0	
R210	On	02/11/2023	Bond Future			242.06036	242.06036	241.39609	241.39609		0.00	0	
Total R210 Future											0.00	0	1,03
Total For R210											0.00	0	1,03
R213	On	03/11/2022	Bond Future			10.64467	81.53666	10.64656	81.52776	10.11	0.00	0	34,26
R213	On	02/02/2023	Bond Future			10.81075	82.92507	10.81259	82.91665	10.21	0.00	0	
R213	On	04/05/2023	Bond Future			10.94275	80.95796	10.94452	80.95006	10.33	0.00	0	
R213	On	03/08/2023	Bond Future			11.05767	82.61676	11.05940	82.60922	9.85	0.00	0	
R213	On	02/11/2023	Bond Future			11.22656	80.58312	11.22840	80.57534	9.74	0.00	0	
Total R213 Future											0.00	0	34,26
R213	On	03/11/2022	Bond Future	9.13	Call		12.43000	0.01243	11,850	8.85	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		7,581.29000	7.58129	7,571,810	8.85	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		15.94000	0.01594	15,250	8.83	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Call		839.02000	0.83902	833,130	9.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,059.30000	2.05930	2,044,510	9.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		858.24000	0.85824	852,340	9.52	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Call		510.59000	0.51059	505,260	9.20	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		2,698.62000	2.69862	2,684,390	9.20	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		801.21000	0.80121	795,350	9.47	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		4,089.60000	4.08960	4,077,380	8.78	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call		820.05000	0.82005	814,180	9.48	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,088.37000	2.08837	2,073,600	9.48	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		7,268.53000	7.26853	7,258,940	8.83	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		172.44000	0.17244	169,120	8.78	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,117.61000	2.11761	2,102,850	9.47	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put		2,030.51000	2.03051	2,015,710	9.52	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		277.15000	0.27715	272,920	8.95	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,497.16000	3.49716	3,484,030	8.95	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	02/02/2023	Bond Future	10.35	Call		1,252.74000	1.25274	1,249,540	9.71	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,407.38000	3.40738	3,395,760	9.71	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		1,032.65000	1.03265	1,029,420	9.65	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,853.94000	3.85394	3,842,290	9.65	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		1,047.56000	1.04756	1,044,340	9.66	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,821.00000	3.82100	3,809,360	9.66	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,062.42000	1.06242	1,059,200	9.66	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,788.05000	3.78805	3,776,410	9.66	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,566.04000	6.56604	6,568,520	11.55	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		523.63000	0.52363	517,690	11.55	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call		206.45000	0.20645	204,530	9.91	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		8,253.24000	8.25324	8,242,900	9.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		765.59000	0.76559	762,480	9.56	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,551.22000	4.55122	4,539,690	9.56	0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call		1,390.95000	1.39095	1,387,810	9.75	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,167.71000	3.16771	3,156,150	9.75	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,186.22000	3.18622	3,176,630	10.11	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,268.81000	2.26881	2,267,100	10.10	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,233.86000	3.23386	3,224,250	10.10	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,290.37000	2.29037	2,288,670	10.10	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,210.11000	3.21011	3,200,510	10.10	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,311.77000	2.31177	2,310,080	10.11	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,570.00000	4.57000	4,570,340	10.19	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,134.18000	2.13418	2,126,980	10.19	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,514.48000	4.51448	4,514,790	10.17	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,162.42000	2.16242	2,155,190	10.17	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,542.21000	4.54221	4,542,540	10.18	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,148.25000	2.14825	2,141,040	10.18	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,622.47000	3.62247	3,614,680	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,184.67000	3.18467	3,184,670	9.65	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,602.21000	3.60221	3,594,430	9.65	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		3,140.08000	3.14008	3,140,050	9.63	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,642.83000	3.64283	3,635,020	9.63	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,162.34000	3.16234	3,162,330	9.64	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	39,54
R214	On	03/11/2022	Bond Future			11.18444	65.04506	11.19105	65.00885	15.00	10,472,254.66	161	25,38
R214	On	02/02/2023	Bond Future			11.31278	66.15269	11.31954	66.11634	15.65	0.00	0	64,50
R214	On	04/05/2023	Bond Future			11.41515	64.11927	11.42202	64.08285	16.22	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	03/08/2023	Bond Future			11.50442	65.43365	11.51144	65.39691		15.84	0.00	0	
R214	On	02/11/2023	Bond Future			11.62669	63.33819	11.63397	63.30071		15.99	0.00	0	
Total R214 Future												10,472,254.66	161	89,85
R214	On	03/11/2022	Bond Future	11.34	Call			2,146.94000	2.14694	2,156,230	15.18	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			1,339.52000	1.33952	1,312,600	15.18	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			2,179.39000	2.17939	2,188,880	15.20	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			1,318.34000	1.31834	1,291,620	15.20	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			2,212.07000	2.21207	2,221,750	15.22	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			1,297.45000	1.29745	1,270,920	15.22	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			2,047.47000	2.04747	2,055,470	14.99	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			3,355.77000	3.35577	3,327,420	14.99	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			2,072.49000	2.07249	2,080,600	15.00	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,325.33000	3.32533	3,297,090	15.00	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			2,022.79000	2.02279	2,030,680	14.97	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			3,386.61000	3.38661	3,358,150	14.97	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			3,576.41000	3.57641	3,551,870	16.02	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			3,273.91000	3.27391	3,285,890	16.03	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			3,550.51000	3.55051	3,526,070	16.03	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			3,301.72000	3.30172	3,313,790	16.05	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			3,525.00000	3.52500	3,500,650	16.05	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			3,246.42000	3.24642	3,258,300	16.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			5,801.20000	5.80120	5,819,620	16.33	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			2,642.52000	2.64252	2,624,200	16.33	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			5,832.85000	5.83285	5,851,340	16.35	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			2,625.94000	2.62594	2,607,690	16.35	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			5,864.77000	5.86477	5,883,330	16.36	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			2,609.70000	2.60970	2,591,520	16.36	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			4,781.44000	4.78144	4,757,860	15.68	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			3,878.00000	3.87800	3,891,750	15.66	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			4,835.87000	4.83587	4,812,140	15.66	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			3,903.51000	3.90351	3,917,330	15.67	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			4,808.73000	4.80873	4,785,070	15.67	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			3,928.81000	3.92881	3,942,710	15.68	0.00	0	
Total R214 Option												0.00	0	
Total For R214												10,472,254.66	161	89,85
Total for Bond												17,938,527.21	251	1,487,96
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/11/2022 GOVI			838.66500	838.66500	838.35800	838.35800				0.00	0	87
GOVI On 02/02/2023 GOVI			852.94600	852.94600	852.64000	852.64000				0.00	0	
GOVI On 04/05/2023 GOVI			869.20100	869.20100	868.89700	868.89700				0.00	0	
GOVI On 03/08/2023 GOVI			886.96200	886.96200	886.65700	886.65700				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/11/2023	GOVI			903.24400	903.24400	902.93300	902.93300			0.00	0	
Total GOVI Future												0.00	0	87
GOVI	On	03/11/2022	GOVI	820.41	Call			179,480.00000	17.94800	182,550,000		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			179,380.00000	17.93800	182,450,000		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			179,280.00000	17.92800	182,350,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			18,100.00000	1.81000	21,160,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			18,000.00000	1.80000	21,060,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			18,200.00000	1.82000	21,260,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			160,370.00000	16.03700	163,410,000		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			160,270.00000	16.02700	163,310,000		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			160,170.00000	16.01700	163,210,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			494,470.00000	49.44700	497,520,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			494,370.00000	49.43700	497,420,000		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			494,270.00000	49.42700	497,320,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			171,130.00000	17.11300	174,240,000		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			171,330.00000	17.13300	174,440,000		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			171,230.00000	17.12300	174,340,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	87
Total for GOVI												0.00	0	87
AL37	On	03/11/2022	Index Future			834.82400	834.82400	834.91900	834.91900			0.00	0	
AL37	On	02/02/2023	Index Future			849.04000	849.04000	849.14200	849.14200			0.00	0	
AL37	On	04/05/2023	Index Future			865.22100	865.22100	865.33200	865.33200			0.00	0	
AL37	On	03/08/2023	Index Future			882.90000	882.90000	883.02000	883.02000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On	02/11/2023	Index Future			899.10800	899.10800	899.22800	899.22800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			963.64000	963.64000	951.88900	951.88900			0.00	0	
AL7T	On	02/02/2023	Index Future			980.04900	980.04900	968.10500	968.10500			0.00	0	
AL7T	On	04/05/2023	Index Future			998.72700	998.72700	986.56300	986.56300			0.00	0	
AL7T	On	03/08/2023	Index Future			1,019.13400	1,019.13400	1,006.72900	1,006.72900			0.00	0	
AL7T	On	02/11/2023	Index Future			1,037.84300	1,037.84300	1,025.20800	1,025.20800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			850.48500	850.48500	850.17300	850.17300			0.00	0	13
ALBI	On	02/02/2023	Index Future			864.96800	864.96800	864.65700	864.65700			0.00	0	
ALBI	On	04/05/2023	Index Future			881.45200	881.45200	881.14200	881.14200			0.00	0	
ALBI	On	03/08/2023	Index Future			899.46300	899.46300	899.15300	899.15300			0.00	0	
ALBI	On	02/11/2023	Index Future			915.97400	915.97400	915.65800	915.65800			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	03/11/2022	Index Future			325.32900	325.32900	324.76600	324.76600			0.00	0	70
IGOV	On	02/02/2023	Index Future			330.94800	330.94800	330.37800	330.37800			0.00	0	
IGOV	On	04/05/2023	Index Future			337.33200	337.33200	336.75400	336.75400			0.00	0	
IGOV	On	03/08/2023	Index Future			344.30100	344.30100	343.71300	343.71300			0.00	0	
IGOV	On	02/11/2023	Index Future			350.69600	350.69600	350.09600	350.09600			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	5.83500	94.16500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.47500	93.52500	6.46500	93.53500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.56000	93.44000	6.55000	93.45000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.01500	92.98500	6.96500	93.03500			0.00	0	
JIBAR f	On	18/01/2023	Jibar Future			7.10000	92.90000	7.05000	92.95000			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			7.35000	92.65000	7.29000	92.71000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.50000	92.50000	7.43000	92.57000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			7.93500	92.06500	7.85500	92.14500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.03500	91.96500	7.96500	92.03500			0.00	0	1
JIBAR f	On	20/12/2023	Jibar Future			8.05000	91.95000	7.97000	92.03000			0.00	0	21
JIBAR f	On	20/03/2024	Jibar Future			8.05000	91.95000	7.98000	92.02000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.04500	91.95500	7.97500	92.02500			0.00	0	
Total Jibar Future												0.00	0	41

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										17,938,527.21	251	1,490,06
ABCPI3 On 07/12/2023 Spot Bond			1.92800	328.74695	1.92800	328.65768				7,712,000,000.00	4,000,000	2,000,00
Total ABCPI3 SPOT										7,712,000,000.00	4,000,000	2,000,00
Total For ABCPI3										7,712,000,000.00	4,000,000	2,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	101.34782				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.26096				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.79000	101.17052	9.79000	101.14410				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.73500	88.59905	11.73500	88.57145				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.95854				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.36275				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.56831				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.97798				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.36035				0.00	122,000,000	61,000,00
Total ABFN22 SPOT										0.00	122,000,000	61,000,00
Total For ABFN22										0.00	122,000,000	61,000,00
ABFN27 On 25/05/2027 Spot Bond					0.00000	102.36022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.57926				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.91646				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.57134				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.62155				0.00	0	5,000,000,00
Total ABFN29 SPOT										0.00	0	5,000,000,00
Total For ABFN29										0.00	0	5,000,000,00
ABFN29 On 29/08/2028 Spot Bond					0.00000	100.88715				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	100.52302				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	100.66657				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2024 Spot Bond					0.00000	100.69721				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.32320				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.60354				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2022 Spot Bond					0.00000	101.22759				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.39756				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.24957				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.90317				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.72816				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.74599				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.75877				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.12728				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.20613				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.11078				0.00	400,000,000	200,000,000
Total ABFN48 SPOT										0.00	400,000,000	200,000,000
Total For ABFN48										0.00	400,000,000	200,000,000
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.04234				0.00	0	190,000,000
Total ABFN49 SPOT										0.00	0	190,000,000
Total For ABFN49										0.00	0	190,000,000
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.65650				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.90345				0.00	0	
Total ABFN51 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.88800				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.28730				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.29451				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.30057				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.02729				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.06734				0.00	500,000,000	500,000,000
Total ABGN02 SPOT										0.00	500,000,000	500,000,000
Total For ABGN02										0.00	500,000,000	500,000,000
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.08828				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.38448				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.01672				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.82172				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.26141				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.28437				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.57000	6.57000	6.57000	157.65028				131,400,000,000.00	20,000,000	10,000,000
Total ABKI04 SPOT										131,400,000,000.00	20,000,000	10,000,000
Total For ABKI04										131,400,000,000.00	20,000,000	10,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	48.51002	100.00000	48.39262				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.30000	2.30000	2.30000	163.99159				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.27000	3.27000	3.27000	221.27107				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.69000	4.69000	4.69000	236.98360				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.50000	8.50000	8.50000	99.61775				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.70500	8.70500	8.70500	108.31824				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.03000	103.44794	7.03000	103.42830				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.39500	108.64392	8.39500	108.61965				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.11500	109.38979	9.11500	109.36331				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.47000	106.60970	7.47000	106.58846				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			9.14000	103.00635	9.14000	102.98134				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	16.35715	100.00000	16.32114				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.05000	328.25921	2.05000	328.16902			34,850,000,000.00		17,000,000	21,000,00
Total ABSI2 SPOT									34,850,000,000.00		17,000,000	21,000,00
Total For ABSI2									34,850,000,000.00		17,000,000	21,000,00
ABX01 On 10/07/2024 Spot Bond			11.58000	11.58000	11.58000	100.42295				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.43917				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.40046				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.32438				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.39693				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.39693				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.42989				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.42989				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	187.77512				0.00	0	
Total ACL203 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	189.59311				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.33495				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.79649				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.19260				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.40108				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.13854				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.92999				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.15669				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.39427				0.00	264,100,000	417,400,000
Total AGT01 SPOT										0.00	264,100,000	417,400,000
Total For AGT01										0.00	264,100,000	417,400,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.19357				0.00	31,200,000	17,900,000
Total AGT02 SPOT										0.00	31,200,000	17,900,000
Total For AGT02										0.00	31,200,000	17,900,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.25999				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.82056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.69709				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.72028				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.00500	96.80976	9.00500	96.78659				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.75528				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.87185				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.01734				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.63576				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.16097				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.02500	101.02561	9.02500	101.00138				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.15340				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.16745				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	100.17608				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.60102				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.70234				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.15529				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.16734				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.17595				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.23602				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.28842				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.36633				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.17164				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.16841				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.18025				0.00	0	
Total AHF7C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.17616				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.69125				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.24241				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.19000	105.46534	9.19000	105.43945				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			9.74000	101.56618	9.74000	101.53994				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.59000	89.93554	12.59000	89.90572				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.45000	198.32091	5.45000	198.24836				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.19697				0.00	0	1,276,700,00
Total APF07 SPOT										0.00	0	1,276,700,00
Total For APF07										0.00	0	1,276,700,00
APF09 On 24/07/2023 Spot Bond					0.00000	100.77029				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.44589				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.55542				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.14135				0.00	0	7,260,000,00

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 APF15 SPOT										0.00	0	7,260,000,00
Total For APF15										0.00	0	7,260,000,00
APF16 On 07/08/2024 Spot Bond					0.00000	100.54012				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.18788				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.04000	251.84331	5.04000	251.75389				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.65000	217.58776	5.65000	217.50697				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.14000	211.79461	4.14000	211.72450				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.05000	116.17456	5.05000	116.13337				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.46997				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.52680				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.24361				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.31831				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27: On 20/08/2048 Spot Bond					0.00000	100.17004				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.16702				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.50485				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.18292				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.32332				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	102.23681				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.27500	4.27500	4.27500	114.89380				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.19500	5.19500	5.19500	103.14285				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.40877				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.58084				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.42831				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.77551				0.00	0	
Total ASN335 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.16000	114.62718	5.16000	114.58620				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.34264				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.82227				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.47208				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.29421				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.29421				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.69711				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.43837				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.93433				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.68791				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.39408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	101.39408				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.70090				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.63445				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.15658				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.33436				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	101.27479				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.46847				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	99.88326				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.71791				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	101.16972				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 23/06/2025 Spot Bond					0.00000	101.20156				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	101.54077				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.86100				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	104.62460				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.68753				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.69338				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.48500	9.48500	9.48500	100.66884				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.04500	11.04500	11.04500	99.72563				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.61226				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.68797				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.97885				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.64726				0.00	0	
Total ASN480 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	118.10740				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.83000	10.83000	10.83000	99.54344				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.92571				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.26718				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.26718				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.28244				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.40000	96.95683	10.40000	96.92999				0.00	0	600,00
Total ASN508 SPOT										0.00	0	600,00
Total For ASN508										0.00	0	600,00
ASN50: On 21/12/2026 Spot Bond			9.58000	96.71752	9.58000	96.69280				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.13000	95.54180	10.13000	95.51601				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.13000	95.54180	10.13000	95.51601				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.10000	100.75247	9.10000	100.72811				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.91015	11.05000	100.88067				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	100.90613	11.00000	100.87677				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	100.86580	10.50000	100.83775				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	100.86580	10.50000	100.83775				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	101.13476				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.60849				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	100.09105				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.74000	100.75454	10.74000	100.72590				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.83000	100.15702	10.83000	100.37292				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.69000	100.69007	10.69000	100.66157				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	102.09877				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	100.79159				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 04/09/2024 Spot Bond					0.00000	99.87792				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	101.26946				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	101.23612				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.47852				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.71572				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	103.11842				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.31000	100.68088	9.31000	100.65617				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.84512				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.80904				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.75116				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.75855				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.02325				0.00	0	
Total ASN602 SPOT										0.00	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 ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.63664				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.70626				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.41207				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.51113				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.34005				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.07160				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.49077				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.27705				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	99.97572				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.07735				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.44918				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.57660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	99.86403				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	100.64931				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.61638				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.93127				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.31385				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	100.02059				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	100.24571				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.10218				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	101.18992				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	101.51662				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.57467				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/08/2026 Spot Bond					0.00000	99.97503				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	102.16927				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.28834				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.66388				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.67762				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.00530				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.66050				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.38113				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.39081				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.75423				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.43670				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.53121				0.00	0	
Total ASN713 SPOT										0.00	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 ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.26031				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.33043				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.87060				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.90875				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.99849				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.52047				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.79507				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	99.87205				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.65961				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	99.97696				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.32567				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.33273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.35209				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	100.17622				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.63192				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.65967				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.57431				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.83384	9.83384	9.83384	104.27326				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.87078				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	100.81431				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.69847				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.62803				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.62884				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN807 On 15/03/2023 Spot Bond					0.00000	101.58677				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN808 On 21/12/2026 Spot Bond					0.00000	101.18729				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN818 On 06/04/2025 Spot Bond					0.00000	101.15258				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	101.05562				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.87356				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	101.41749				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	101.17237				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.92548				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.10009				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	101.09724				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.98471				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.85076				0.00	0	
Total ASN832 SPOT										0.00	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 ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.85076				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.69857				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.39034				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.67631				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.67088				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.67088				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.84631				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	101.56876				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.63821				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.64291				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.65698				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.75721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.75289				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	101.33282				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	101.37170				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	99.97702				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.81034				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 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	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.68801				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	101.49453				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	101.00580				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	99.79787				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	99.79787				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86(On 09/06/2023 Spot Bond					0.00000	99.82618				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	101.42924				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	101.42924				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86(On 30/09/2027 Spot Bond					0.00000	101.60826				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87(On 15/09/2022 Spot Bond					0.00000	101.24411				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	101.25417				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87(On 27/09/2022 Spot Bond					0.00000	101.03008				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87(On 20/06/2027 Spot Bond					0.00000	101.37185				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88(On 20/06/2027 Spot Bond					0.00000	101.34184				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88(On 02/05/2023 Spot Bond					0.00000	100.61995				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88(On 09/03/2028 Spot Bond					0.00000	99.78777				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88(On 18/04/2029 Spot Bond					0.00000	100.90713				0.00	0	
Total ASN886 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.98800				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.97959				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.28000	102.34055	11.28000	101.34658				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.38209				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.31470				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.18359				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.19847				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.63745				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.00188				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.29000	101.14001	7.29000	101.12023				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.87649				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.98737				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.80565				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.83242				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.15397				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.15776				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.19000	12.19000	12.19000	105.00449				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.99624				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.10743				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.65862				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.05126				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.83782				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.78707				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.53226				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.61521				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.57247				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.75868				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	104.34235				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.79372				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.72136				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.49192				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.53287				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.49144				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.40050				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.47501				0.00	0	
Total BAYA95 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2022 Spot Bond					0.00000	101.53322				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	101.61630				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.61543				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	101.82229				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.06351				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.86401				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 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	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.82319				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.86858				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	102.13988				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	101.82265				0.00	0	50,000,00
Total BAYB21 SPOT										0.00	0	50,000,00
Total For BAYB21										0.00	0	50,000,00
BAYB21 On 30/06/2025 Spot Bond					0.00000	101.80634				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB21 On 30/09/2023 Spot Bond					0.00000	101.82229				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.13500	9.13500	9.13500	98.56133				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.58243				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.10521				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.81364				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.32097				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.62322				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.07033				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	81.89241				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.09667				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	83.83308				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL07 On 03/09/2022 Spot Bond			9.18000	99.92460	9.18000	99.89950				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.85347				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.68475				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.47057				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.45992				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.37669				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.78906				0.00	400,000,000	200,000,000
Total BID10 SPOT										0.00	400,000,000	200,000,000
Total For BID10										0.00	400,000,000	200,000,000
BID11 On 15/11/2023 Spot Bond			7.93000	104.68085	7.93000	104.65873				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.79515				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.60268				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.02987				0.00	40,000,000	20,000,000
Total BID15 SPOT										0.00	40,000,000	20,000,000
Total For BID15										0.00	40,000,000	20,000,000
BID16 On 24/06/2025 Spot Bond					0.00000	101.07770				0.00	2,980,000,000	590,000,000
Total BID16 SPOT										0.00	2,980,000,000	590,000,000

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 BID16										0.00	2,980,000,000	590,000,000
BID17 On 24/06/2027 Spot Bond					0.00000	101.11242				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.74386				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.97603				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.66500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	87.48200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	59.25700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	43.14400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	101.18966				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BNPP2 On 10/11/2022 Spot Bond					0.00000	100.35753				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.09494				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.27830				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.21224				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.29849				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.15873				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.98209				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.52919				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.54379				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.35156				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.49632				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	101.13936				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.83878				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.42328				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.38541				0.00	4,400,000,000	600,000,000
Total CBL30 SPOT										0.00	4,400,000,000	600,000,000
Total For CBL30										0.00	4,400,000,000	600,000,000
CCT01 On 23/06/2023 Spot Bond			8.63000	105.36389	8.63000	105.33957				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.93000	106.84107	8.93000	106.81557				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.48000	108.83139	9.48000	108.80401				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.02000	11.02000	11.02000	99.30896				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.75510				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.02512				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.02635				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.98167				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.03001				0.00	0	
Total CGR51 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.48761				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN311 On 20/03/2023 Spot Bond			4.77000	107.34297	4.77000	105.45200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.26400				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN341 On 20/12/2023 Spot Bond					0.00000	101.38745				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.94500	106.97223	8.94500	106.94680				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	111.86009	8.70700	110.36200				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.58477				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.67629				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.12000	103.89409	11.12000	103.86355				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	115.83996	6.50000	108.57800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN388 On 20/09/2024 Spot Bond					0.00000	103.65100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	101.32331				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.32909				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.32706				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.00000	154.06429	5.00000	154.00987				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.44000	152.51014	5.44000	152.45449				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.26170				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			8.59000	102.57373	8.59000	102.55029				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.34882				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.95189				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.99930				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN504 On 11/10/2024 Spot Bond					0.00000	100.60270				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.85644				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.58139				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.02518				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.39084				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			10.05000	104.54821	10.05000	104.51954				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.10000	103.29010	10.10000	103.26200				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.03474				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.45660				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.01970				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.31000	99.77096	9.31000	99.74559				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.08166				0.00	0	
Total CLN525 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.90805				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	100.93286				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.08148				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.45660				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.42026				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.79049				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.36000	101.18946	10.36000	101.16170				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.25080				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.75694				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.89172				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	149.53800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	102.16455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.83000	100.87883	9.83000	100.85253				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.88000	104.64866	9.88000	104.62124				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.97000	103.54457	9.97000	103.51720				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	311.74752				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.33479				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.37703				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.12914				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.97914				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	126.65300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56 On 11/02/2026 Spot Bond					0.00000	100.41255				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.33000	102.54671	10.33000	102.55260				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			9.83000	103.92258	9.83000	103.89549				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.73989				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.28175				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.48064				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	99.87703				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.39465				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			10.06000	102.76666	10.06000	102.73926				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.39157				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.39618				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.42513				0.00	0	
Total CLN575 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.53632				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.76109				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	101.10063				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.42216				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.60711				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.77006				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	100.26167				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.96869				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	105.19655				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	101.31590				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59: On 16/09/2025 Spot Bond					0.00000	103.54547				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59: On 05/12/2026 Spot Bond					0.00000	103.32717				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.42000	156.67856	3.42000	125.85229				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.30825				0.00	40,000,000	20,000,000
Total CLN593 SPOT										0.00	40,000,000	20,000,000
Total For CLN593										0.00	40,000,000	20,000,000
CLN593 On 27/06/2024 Spot Bond					0.00000	101.27582				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.12754				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.30000	9.30000	9.30000	102.13680				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.04630				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.42041				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.31590				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.31590				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.92300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.88500	8.88500	8.88500	100.33937				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN604 On 05/08/2024 Spot Bond					0.00000	100.49497				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.60376				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.73368				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.78671				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.16538				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.46000	103.02025	9.46000	102.99424				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.74193				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.81442				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.57300				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.21540				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.00694				0.00	0	
Total CLN615 SPOT										0.00	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 CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	99.75200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	103.06587				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.60809				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.04524				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.66358				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.69386				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	94.71700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.76668				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			8.13000	101.18687	8.13000	101.16504				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.25545				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.09738				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.54500	61.35222	12.54500	80.62971				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.17173				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.53000	97.73454	10.53000	97.70728				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.25457				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.17223				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.12955				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.42253				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.77661				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.16081				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.25368				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.44008				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.27138				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64: On 17/10/2023 Spot Bond					0.00000	100.70268				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.16146				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.29453				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2024 Spot Bond					0.00000	100.88318				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.29647				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.38087				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	99.99976				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.25368				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/11/2022 Spot Bond					0.00000	100.21514				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.25368				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65: On 22/03/2030 Spot Bond					0.00000	99.58900				0.00	0	
Total CLN655 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.56535				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.50517				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.84215				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.06400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.10900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	119.91600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	146.00000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.09848				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.16605				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.29258				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.45401				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.81082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67(On 27/02/2023 Spot Bond					0.00000	100.02081				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.27432				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67(On 31/01/2025 Spot Bond			3.99998	157.66927	3.99998	128.09175				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			3.99998	157.66927	3.99998	128.09258				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	100.27874				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	100.29052				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67(On 21/12/2026 Spot Bond					0.00000	101.30187				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	100.13603				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	102.25929				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68(On 07/12/2023 Spot Bond					0.00000	101.46960				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68(On 21/06/2023 Spot Bond					0.00000	101.25239				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN684 On 21/06/2023 Spot Bond					0.00000	101.28296				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.57985				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.49274				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.49253				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.81052				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.20809				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.33072				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.34436				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.56177				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.04855				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	107.08419				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	99.98175				0.00	0	
Total CLN700 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.36664				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	88.09934				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.71348				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	85.12455				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.29640				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.08388				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.30364				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.60936				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.85217				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	101.28137				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.34063				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.31128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.31128				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.31128				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.64880				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.29664				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.64664				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.96881				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	99.96400				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.67856				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.21774				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.21774				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.21774				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN727 On 21/06/2025 Spot Bond					0.00000	101.23683				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.23683				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.23683				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	83.17591				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	84.21351				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.85172				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.31797				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	94.03574				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.83472				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	102.11659				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	113.99300				0.00	0	
Total CLN739 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.73165				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.25073				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.37852				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.59470				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	96.11700				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.93667				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	99.97667				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	101.33066				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.69063				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	101.40326				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.03036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.54000	7.54000	7.54000	100.47193				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.98632				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	102.10965				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	102.05205				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.22535				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76: On 12/02/2025 Spot Bond					0.00000	100.49548				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76: On 21/07/2027 Spot Bond					0.00000	100.60355				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76: On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.43399				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76: On 31/07/2023 Spot Bond			7.54000	7.54000	7.54000	100.47193				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76: On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	101.37300				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	104.40616				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77: On 31/07/2024 Spot Bond					0.00000	99.50302				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77: On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.14341				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77: On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.44854				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	100.02166				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.71149				0.00	0	
Total CLN774 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.65000	6.65000	6.65000	123.47927				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	99.97838				0.00	10,000,000,000	5,000,000,000
Total CLN776 SPOT										0.00	10,000,000,000	5,000,000,000
Total For CLN776										0.00	10,000,000,000	5,000,000,000
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	99.97453				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.61629				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.62021				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.79000	10.79000	10.79000	99.96266				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.69451				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.63977				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.64838				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.28412				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.17774				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.28412				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	106.19116				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	106.02384				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.69466				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.14600				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.69466				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	96.25779				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.76452				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.69466				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.28419				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.69466				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN798 On 31/01/2024 Spot Bond					0.00000	100.69481				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.69829				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.69829				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	99.97682				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	85.95320				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.62256				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.83034				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.70232				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	99.97681				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.64759				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	101.22549				0.00	0	
Total CLN809 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.13500	98.58539	9.13500	98.56133				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.23492				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN81 On 21/07/2025 Spot Bond					0.00000	100.78267				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81 On 01/10/2022 Spot Bond					0.00000	101.48964				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN81 On 04/10/2022 Spot Bond					0.00000	101.33290				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN81 On 04/10/2022 Spot Bond					0.00000	101.33290				0.00	120,000,000	60,000,000
Total CLN814 SPOT										0.00	120,000,000	60,000,000
Total For CLN814										0.00	120,000,000	60,000,000
CLN81 On 31/01/2025 Spot Bond					0.00000	100.69466				0.00	100,000,000	50,000,000
Total CLN815 SPOT										0.00	100,000,000	50,000,000
Total For CLN815										0.00	100,000,000	50,000,000
CLN81 On 31/07/2025 Spot Bond					0.00000	100.69488				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN81 On 31/01/2027 Spot Bond					0.00000	100.70232				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN81 On 31/01/2030 Spot Bond					0.00000	100.61632				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	100.69466				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.69488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	101.28419				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 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	
CLN82 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	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.69488				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.69488				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82 On 31/07/2027 Spot Bond					0.00000	100.69456				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.69488				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82 On 31/08/2024 Spot Bond					0.00000	86.78412				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82 On 31/01/2025 Spot Bond					0.00000	100.69466				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83 On 31/07/2026 Spot Bond					0.00000	101.00048				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond					0.00000	99.98175				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN832 On 31/07/2027 Spot Bond					0.00000	100.69456				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.78037				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	99.97689				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	99.97702				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	99.97703				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	99.97693				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.60831				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.31926				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	101.20426				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	103.29000				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	102.79500				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	101.96700				0.00	0	
Total CLN843 SPOT										0.00	0	

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 CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	101.24190				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.15323				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	101.15338				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.32571				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	101.32570				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	101.32536				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	100.74573				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	101.49759				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	101.06736				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	101.11445				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.07768				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	101.10445				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.07480				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.92666				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	82.56229				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.79903				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.83645				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.76917				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.83374				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	112.98200				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	102.99000				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	102.70000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	101.03554				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.46417				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.60080				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.60850				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.60458				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.08419				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	99.97689				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.49248				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.58279				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.55298				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.27336				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.32003				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.29086				0.00	0	
Total CLN879 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN879									0.00	0	
CLN88 On 02/04/2026 Spot Bond					0.00000	100.26813			0.00	0	
Total CLN880 SPOT									0.00	0	
Total For CLN880									0.00	0	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.67660			0.00	0	
Total CLN881 SPOT									0.00	0	
Total For CLN881									0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.25632			0.00	0	
Total CLN882 SPOT									0.00	0	
Total For CLN882									0.00	0	
CLN88 On 31/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000,000.00	12,000,000,000	12,000,000,000	
Total CLN883 SPOT								10,000,000,000,000.00	12,000,000,000	12,000,000,000	
Total For CLN883								10,000,000,000,000.00	12,000,000,000	12,000,000,000	
COJ05 On 05/06/2023 Spot Bond			9.56000	104.76677	9.56000	104.74004		19,120,000,000.00	2,000,000	1,000,000	
Total COJ05 SPOT								19,120,000,000.00	2,000,000	1,000,000	
Total For COJ05								19,120,000,000.00	2,000,000	1,000,000	
COJ08 On 22/06/2026 Spot Bond			11.10000	103.23319	11.10000	103.20273		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			10.65000	101.53422	10.65000	101.50544		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			9.02500	103.76649	9.02500	103.74147		30,685,000,000.00	3,400,000	1,700,000	
Total COT01 SPOT								30,685,000,000.00	3,400,000	1,700,000	
Total For COT01								30,685,000,000.00	3,400,000	1,700,000	
COT02 On 03/04/2028 Spot Bond			12.89000	93.66852	12.89000	93.63656		0.00	0	0	
Total COT02 SPOT								0.00	0	0	
Total For COT02								0.00	0	0	
COT03 On 05/06/2028 Spot Bond			11.48000	93.86826	11.48000	93.83963		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.65202		0.00	0	0	
Total DENG88 SPOT								0.00	0	0	
Total For DENG88								0.00	0	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.76548		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.15896				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.39428				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.23000	10.23000	10.23000	103.28616				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.09141				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.40980				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.27537				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.16298				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.96665				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.99569				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.54000	101.23570	7.54000	101.21554				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	70.32110	100.00000	70.19231				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	70.32110	100.00000	70.19231				0.00	0	
Total DV23/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 DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.09000	101.14110	9.09000	101.11668				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	100.33483	9.69000	100.30904				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.33483	9.69000	100.30904				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.43000	97.20276	10.43000	97.17591				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.51000	94.03960	11.51000	94.01100				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	100.34869	10.10000	100.32181				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.34869	10.10000	100.32181				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22f On 24/10/2022 Spot Bond					0.00000	100.73354				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.75757				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.07290				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.62270				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.72365				0.00	0	
Total DVF27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.47663				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	98.79477				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.29683				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.55767				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.85122				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.58027				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.10701				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.46688				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.54946				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.60123				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.50000	106.63919	8.50000	106.61507				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.30000	116.92098	5.30000	116.87875				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.05000	103.20522	5.05000	103.16862				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	144.09442	2.25000	144.05409				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.48000	161.12526	3.48000	161.07486				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.49500	147.42661	3.49500	147.38043				0.00	0	10,000,00
Total EL29 SPOT										0.00	0	10,000,00
Total For EL29										0.00	0	10,000,00
EL30 On 29/07/2030 Spot Bond			3.50000	142.74848	3.50000	142.70374				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.12000	118.11070	5.12000	118.06850				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.02000	105.53892	5.02000	105.50158				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	144.09442	2.25000	144.05409				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	169.75832				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	167.01442				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	154.12192				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN004 On 23/09/2024 Spot Bond					0.00000	156.22798				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	129.69689				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	128.76133				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	125.81900				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	116.94863				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	112.73835				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	114.55772				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	94.81792				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	95.05483				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	101.86818				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	104.73476				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.45320				0.00	0	
Total ELN019 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ELN019									0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.54000	102.48483	10.54000	102.45622			42,160,000,000.00	4,000,000	2,000,00
Total EMM03 SPOT									42,160,000,000.00	4,000,000	2,000,00
Total For EMM03									42,160,000,000.00	4,000,000	2,000,00
EMM04 On 16/05/2028 Spot Bond			12.41000	12.41000	12.41000	95.07341			0.00	0	
Total EMM04 SPOT									0.00	0	
Total For EMM04									0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.46000	12.46000	12.46000	99.31371			0.00	0	666,666,60
Total EMM05 SPOT									0.00	0	666,666,60
Total For EMM05									0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.63000	10.63000	10.63000	101.35492			0.00	0	
Total EMM06 SPOT									0.00	0	
Total For EMM06									0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.63000	10.63000	10.63000	101.13984			0.00	0	
Total EMM07 SPOT									0.00	0	
Total For EMM07									0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.39500	12.39500	12.39500	70.42071			0.00	0	
Total EMM07P SPOT									0.00	0	
Total For EMM07P									0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.69000	11.69000	11.69000	99.03644			0.00	0	
Total EMM08P SPOT									0.00	0	
Total For EMM08P									0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.39500	12.39500	12.39500	92.42888			0.00	0	
Total EMM09P SPOT									0.00	0	
Total For EMM09P									0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.32043			0.00	0	
Total EPF015 SPOT									0.00	0	
Total For EPF015									0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.84723			0.00	0	
Total EPF017 SPOT									0.00	0	
Total For EPF017									0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.41169			0.00	0	
Total EPF018 SPOT									0.00	0	
Total For EPF018									0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	101.40324			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.44221				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.93872				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.02035				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	99.83956				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.39358				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.38975				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	101.29900				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.38721				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.99608				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.67340				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.60490				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT007 On 22/06/2024 Spot Bond					0.00000	101.20713				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.90958				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	100.38620				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.55215				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	100.27127				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	100.28193				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	100.27651				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C9 On 17/05/2027 Spot Bond					0.00000	100.28717				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.27679				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ERSA29 On 17/05/2025 Spot Bond					0.00000	100.26429				0.00	0	
Total ERS29 SPOT										0.00	0	
Total For ERS29										0.00	0	
ERSA30 On 17/05/2027 Spot Bond					0.00000	100.27494				0.00	0	
Total ERS30 SPOT										0.00	0	
Total For ERS30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.78000	101.80997	7.78000	101.78893				0.00	0	600,000,00
Total ES23 SPOT										0.00	0	600,000,00

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 ES23									0.00	0	600,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.93495	10.00000	100.90837			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.57000	98.10459	9.57000	98.07955		5,451,403,122,000.00		569,634,600	2,915,626,00
Total ES26 SPOT								5,451,403,122,000.00		569,634,600	2,915,626,00
Total For ES26								5,451,403,122,000.00		569,634,600	2,915,626,00
ES26/R On 02/04/2026 Spot Bond			7.85000	103.22771	7.85000	103.20600			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.85000	77.02561	11.85500	76.97693		7,016,733,390,000.00		592,129,400	3,118,680,80
Total ES33 SPOT								7,016,733,390,000.00		592,129,400	3,118,680,80
Total For ES33								7,016,733,390,000.00		592,129,400	3,118,680,80
ES33/R On 15/09/2033 Spot Bond			7.50000	103.43910	7.50000	103.41840			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.18000	75.69194	12.18500	75.63891		4,432,401,876,000.00		363,908,200	270,386,40
Total ES42 SPOT								4,432,401,876,000.00		363,908,200	270,386,40
Total For ES42								4,432,401,876,000.00		363,908,200	270,386,40
ES42/R On 25/04/2042 Spot Bond			8.50000	102.95403	8.50000	102.93062			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.38500	11.38500	11.38500	100.86442			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			12.52500	12.52500	12.52500	96.31625			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.73546			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.44467			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.16090			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.31619				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.66638				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.81247				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.52873				0.00	0	395,000,0€
Total FIFG01 SPOT										0.00	0	395,000,0€
Total For FIFG01										0.00	0	395,000,0€
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.55569				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.16186				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.17056				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.17275				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.68345				0.00	0	5,000,000,0€
Total FRB22 SPOT										0.00	0	5,000,000,0€
Total For FRB22										0.00	0	5,000,000,0€
FRB23 On 20/09/2027 Spot Bond					0.00000	101.67121				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB24 On 08/11/2023 Spot Bond					0.00000	103.01680				0.00	56,400,000	345,200,00
Total FRB24 SPOT										0.00	56,400,000	345,200,00
Total For FRB24										0.00	56,400,000	345,200,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.76596				0.00	0	800,00
Total FRB25 SPOT										0.00	0	800,00
Total For FRB25										0.00	0	800,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.70039				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.21000	105.50310	9.21000	105.47716				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	102.97358				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.04950				0.00	10,000,000,000	6,500,000,00
Total FRB29 SPOT										0.00	10,000,000,000	6,500,000,00
Total For FRB29										0.00	10,000,000,000	6,500,000,00
FRB30 On 19/04/2026 Spot Bond			9.13000	100.00910	9.13000	99.98471				0.00	0	600,00
Total FRB30 SPOT										0.00	0	600,00
Total For FRB30										0.00	0	600,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.12523				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.53000	330.34525	1.53000	330.25911				0.00	0	40,000,00
Total FRBI23 SPOT										0.00	0	40,000,00
Total For FRBI23										0.00	0	40,000,00
FRBI25 On 31/01/2025 Spot Bond			2.32500	2.32500	2.32500	163.89560				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.34000	220.55314	3.34000	220.48487				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.22000	4.22000	4.22000	115.27410				0.00	0	
Total FRBI29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.98500	4.98500	4.98500	230.78406				0.00	0	20,000,00
Total FRBI33 SPOT										0.00	0	20,000,00
Total For FRBI33										0.00	0	20,000,00
FRBI46 On 31/03/2046 Spot Bond			5.27000	99.31742	5.27000	99.28155				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.18000	100.22652	5.18000	100.19064				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.59000	8.59000	8.59000	83.57667				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.64000	8.64000	8.64000	82.67873				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	159.08974				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC255 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.13945				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.31075				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.85163				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271: On 30/01/2023 Spot Bond			9.67400	9.67400	9.67400	100.70815				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272: On 21/11/2022 Spot Bond					0.00000	100.16198				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279: On 20/12/2023 Spot Bond					0.00000	101.44925				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280: On 27/02/2023 Spot Bond			3.38000	3.38000	3.38000	119.34447				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282: On 11/11/2024 Spot Bond					0.00000	100.49683				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284: On 20/12/2022 Spot Bond					0.00000	101.30910				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285: On 27/02/2023 Spot Bond			3.21000	3.21000	3.21000	117.24204			26,964,000,000.00	8,400,000	4,200,000	
Total FRC286 SPOT									26,964,000,000.00	8,400,000	4,200,000	
Total For FRC286									26,964,000,000.00	8,400,000	4,200,000	
FRC286: On 20/12/2022 Spot Bond					0.00000	101.28845			0.00	0	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289: On 14/05/2024 Spot Bond					0.00000	100.32105			0.00	0	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296: On 14/05/2024 Spot Bond					0.00000	100.32510			0.00	0	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297: On 20/06/2024 Spot Bond					0.00000	101.93593			0.00	0	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30(On 25/04/2023 Spot Bond					0.00000	101.70505				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	101.99221				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	99.97668				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.12359				0.00	100,000,000	50,000,00
Total FRC305 SPOT										0.00	100,000,000	50,000,00
Total For FRC305										0.00	100,000,000	50,000,00
FRC30(On 27/02/2023 Spot Bond					0.00000	100.01853				0.00	260,000,000	130,000,00
Total FRC306 SPOT										0.00	260,000,000	130,000,00
Total For FRC306										0.00	260,000,000	130,000,00
FRC30(On 31/05/2024 Spot Bond					0.00000	100.96939				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.26514				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.42587				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.54600				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	102.41252				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.50362				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.69457				0.00	0	
Total FRC317 SPOT										0.00	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 FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.41038				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.54572				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.67836				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.43921				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.98420				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.75627				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.99856				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.01908				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.44051				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.76527				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.29837				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.01057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.75761				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.47297				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.79361				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.29233				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.81524				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.64619				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	102.12845				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.05005				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.77475				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.77559				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	99.97860				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 02/05/2023 Spot Bond					0.00000	100.96796				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.96670				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.83655				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.79340				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.79902				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.41256				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.83252				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.70676				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	101.08537				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.51481				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.47126				0.00	0	
Total FRC364 SPOT										0.00	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 FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.76523				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	102.02900				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	99.97733				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	103.36817				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.37770				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.83598				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.83306				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	103.46532				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.01623				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	101.85757				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.84797				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	101.30760				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.51714				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	101.45862				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	100.29575				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.29575				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.27379				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.27379				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.92135				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.76558				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.85934				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.61634				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	101.64685				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39: On 11/11/2024 Spot Bond					0.00000	100.44410				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.36059				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.76555				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.69370				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.46326				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.74579				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.81055				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.87066				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.78500	10.78500	10.78500	100.19867				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.97129				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	100.33327				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			13.10000	13.10000	13.10000	103.17456				0.00	0	
Total FRC404 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	101.24057				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.24539				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.98553				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	101.68415				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.29000	11.29000	11.29000	104.47589				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.76558				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.82551				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	99.97481				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.85723				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	99.97464				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	99.97605				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	97.20605				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.82543				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	99.97491				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.85056				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.76558				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.40659				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.36391				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.36391				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	99.97688				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.76549				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.65671				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.69372				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42 On 21/06/2027 Spot Bond					0.00000	100.35102				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42 On 31/10/2027 Spot Bond					0.00000	100.20347				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43 On 31/10/2026 Spot Bond					0.00000	100.21813				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.11026				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43 On 31/10/2026 Spot Bond					0.00000	100.15907				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,000,000.00
Total FRC433 SPOT										0.00	0	7,000,000.00
Total For FRC433										0.00	0	7,000,000.00
FRC43 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,000,000.00
Total FRC434 SPOT										0.00	0	7,000,000.00
Total For FRC434										0.00	0	7,000,000.00
FRC43 On 20/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000.00
Total FRC435 SPOT										0.00	0	2,500,000.00
Total For FRC435										0.00	0	2,500,000.00
FRI33 On 28/02/2033 Spot Bond			4.69000	108.07035	4.69000	108.03306				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.90000	118.32472	4.90000	118.28324				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.71578				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.91646				0.00	0	300,000.00
Total FRJ23 SPOT										0.00	0	300,000.00

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 FRJ23										0.00	0	300,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.56790				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.29418				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.98227				0.00	0	2,500,000,00
Total FRJ26 SPOT										0.00	0	2,500,000,00
Total For FRJ26										0.00	0	2,500,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.01808				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.01723				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.39350				0.00	2,500,000,000	2,500,000,00
Total FRJ28 SPOT										0.00	2,500,000,000	2,500,000,00
Total For FRJ28										0.00	2,500,000,000	2,500,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.01747				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.65147				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.18645				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	107.84508				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.87000	4.87000	4.87000	118.71885				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	100.38294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			5.01000	116.74338	5.01000	116.70211				0.00	0	1,070,000,00
Total FRS108 SPOT										0.00	0	1,070,000,00
Total For FRS108										0.00	0	1,070,000,00
FRS108 On 07/12/2033 Spot Bond			5.02000	230.14304	5.02000	230.06146				0.00	0	540,000,00
Total FRS109 SPOT										0.00	0	540,000,00
Total For FRS109										0.00	0	540,000,00
FRS109 On 31/01/2038 Spot Bond			5.15000	114.76683	5.15000	114.72583				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.02000	5.02000	5.02000	230.06146				0.00	0	1,010,000,00
Total FRS112 SPOT										0.00	0	1,010,000,00
Total For FRS112										0.00	0	1,010,000,00
FRS112 On 31/01/2025 Spot Bond			3.50000	159.51037	3.50000	159.46039				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	110.49776	3.70500	110.46253				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.95000	117.60281	4.95000	117.56142				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.14000	227.68588	5.14000	227.60444				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.19000	226.67136	5.19000	226.58999				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.68000	162.58724	2.68000	162.53986				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.22000	226.06524	5.22000	225.98392				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS124 On 31/01/2038 Spot Bond			5.15000	114.76683	5.15000	114.72583				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			3.95000	213.83789	3.95000	213.76822				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.90000	104.83211	5.90000	104.79257				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			3.84000	215.03125	3.84000	214.96181				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			3.90000	214.37939	3.90000	214.30980				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.73000	216.05302	5.73000	215.97237				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.85000	105.46158	5.85000	105.42196				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	114.72583				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.13000	115.04676	5.13000	115.00571				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			3.71000	216.45147	3.71000	216.38233				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.50000	220.50091	5.50000	220.41994				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			3.84000	215.03125	3.84000	214.96181				0.00	0	
Total FRS142 SPOT										0.00	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 FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			3.84000	215.03125	3.84000	214.96181				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			3.24100	221.66574	3.24100	221.59773				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			3.45000	159.69592	3.45000	159.64610				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.19000	211.26064	4.19000	211.19044				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.23000	210.83460	4.23000	210.76431				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			3.42000	159.80739	3.42000	159.75766				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			3.70500	216.50630	3.70500	216.43717				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.24000	4.24000	4.24000	210.65792				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.71436				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.77863				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	101.30623				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.24684				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	179.88391				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	137.84620				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	189.34892				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	183.25466				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.47808				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.52872				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.37953				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.07882				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.83156				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.24220				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.15852				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	101.29233				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 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	
FRS228 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	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.33124				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	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 FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	120.21014				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: 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	
FRS23: On 13/10/2023 Spot Bond					0.00000	102.42079				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	105.33507				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 04/12/2022 Spot Bond					0.00000	102.01030				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	70.52809				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	102.32233				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	108.81052				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.12755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	97.95484				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	99.94482				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 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	
FRS257 On 23/01/2024 Spot Bond					0.00000	114.51673				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	101.69402				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	99.97605				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 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	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.26416				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	116.12578				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.27253				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.26582				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	101.55453				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.72784				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.94213				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	101.33397				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.27000	10.27000	10.27000	95.73267				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.27000	10.27000	10.27000	95.73267				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.74706				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	100.41246				0.00	0	
Total FRS288 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.59900	11.59900	11.59900	90.04827				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	93.38435				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	93.38164				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	98.34449				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	101.82971				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	106.01005				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.29653				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	101.00634				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.76558				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.89371				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.24000	1.24000	1.24000	331.43300				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			0.93500	332.75542	0.93500	332.67404				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			0.98000	0.98000	0.98000	332.49050				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.53730				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	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
FRS64 On 26/01/2042 Spot Bond			4.85000	109.57748	4.85000	109.53921				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.51000	71.03051	4.51000	115.94291				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.57000	2.57000	2.57000	162.95848				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.85000	2.85000	2.85000	161.89549				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.04000	2.04000	2.04000	328.20903				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.15000	7.15000	7.15000	100.27050			28,600,000,000.00		4,000,000	2,000,000
Total FRX23 SPOT									28,600,000,000.00		4,000,000	2,000,000
Total For FRX23									28,600,000,000.00		4,000,000	2,000,000
FRX24 On 10/12/2024 Spot Bond			8.37000	107.22201	8.37000	107.19799				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.38000	104.40384	8.38000	104.38055				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.80500	106.27278	8.80500	106.24777			712,234,689,000.00		80,889,800	60,769,700
Total FRX26 SPOT									712,234,689,000.00		80,889,800	60,769,700
Total For FRX26									712,234,689,000.00		80,889,800	60,769,700
FRX27 On 07/03/2027 Spot Bond			9.25000	108.30572	9.25000	108.27911				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.14000	105.36748	9.14000	105.34189			54,840,000,000.00		6,000,000	3,000,000
Total FRX28 SPOT									54,840,000,000.00		6,000,000	3,000,000
Total For FRX28									54,840,000,000.00		6,000,000	3,000,000
FRX30 On 31/01/2030 Spot Bond			9.96000	99.72185	9.96000	99.69551				0.00	0	
Total FRX30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.89000	98.04936	9.89000	98.02365				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.52500	104.34938	10.52500	104.32014				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.48500	75.10051	11.48500	75.07759				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.35610				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.15405				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.14860				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.15227				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.15335				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.57913				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.61259				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.62930				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.56846				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.75101				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	100.08492				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.36346				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.02010				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.10171				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.13064				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.82000	119.24328	3.82000	119.20482				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.09109				0.00	2,200,000,000	1,100,000,000
Total GRT07 SPOT										0.00	2,200,000,000	1,100,000,000
Total For GRT07										0.00	2,200,000,000	1,100,000,000
GRT17 On 17/10/2023 Spot Bond			8.06900	105.95471	8.06900	105.93181				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.89728				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.64000	107.14276	7.64000	107.12081				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT22 On 16/10/2022 Spot Bond					0.00000	100.69671				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.59341				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.01292				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.68542				0.00	840,000,000	420,000,000
Total GRT25G SPOT										0.00	840,000,000	420,000,000
Total For GRT25G										0.00	840,000,000	420,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	101.29724				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.05868				0.00	200,000,000	100,000,000
Total GRT27 SPOT										0.00	200,000,000	100,000,000
Total For GRT27										0.00	200,000,000	100,000,000
GRT29 On 10/12/2023 Spot Bond					0.00000	101.40007				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.87383				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.01835				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.77405				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.10839				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.57265				0.00	0	
Total GRT34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.13181				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.04837				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.58363				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.18477				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.38571				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.57750				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.04101				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.38909				0.00	3,240,000,000	
Total GRT47 SPOT										0.00	3,240,000,000	
Total For GRT47										0.00	3,240,000,000	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.13060				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.34752				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.40731				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.06778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.08115				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.57669				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 31/03/2027 Spot Bond					0.00000	100.18549				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.23832				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.95227				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.03676				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.17280				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.15650				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.50602				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.42405				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.05161				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF13 On 30/09/2024 Spot Bond					0.00000	101.03504				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.10975				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.85000	329.05929	1.85000	328.97067				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.03000	2.03000	2.03000	338.60512				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.69000	98.36480	10.69000	98.33696				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.84000	78.87486	4.84000	109.14709				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.67500	85.36356	11.67500	85.33724			1,909,754,470,000.00	163,576,400	3,862,889,200	
Total HWAY34 SPOT									1,909,754,470,000.00	163,576,400	3,862,889,200	
Total For HWAY34									1,909,754,470,000.00	163,576,400	3,862,889,200	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.90974	100.00000	9.88792			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.70500	84.61324	11.70500	84.58709			23,410,000,000.00	2,000,000	4,591,000,000	
Total HWAY35 SPOT									23,410,000,000.00	2,000,000	4,591,000,000	
Total For HWAY35									23,410,000,000.00	2,000,000	4,591,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.90654	100.00000	9.88472			0.00	0		
Total HWAY35/R209 SPOT									0.00	0		
Total For HWAY35/R209									0.00	0		
HWF13 On 28/11/2022 Spot Bond					0.00000	100.01854				0.00	0	
Total HWF13 SPOT									0.00	0		
Total For HWF13									0.00	0		
I2025 On 31/01/2025 Spot Bond			1.98000	165.27150	2.00000	165.14893			396,977,724,000,000.00	200,493,800,000	633,496,030,900	
Total I2025 SPOT									16,977,724,000,000.00	200,493,800,000	633,496,030,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2025									16,977,724,000,000.00	200,493,800,000	533,496,030,90
I2029 On 31/03/2029 Spot Bond			3.32000	121.74151	3.35000	121.48314			225,047,991,140,000.00	67,785,539,500	210,864,979,00
Total I2029 SPOT									15,047,991,140,000.00	67,785,539,500	210,864,979,00
Total For I2029									15,047,991,140,000.00	67,785,539,500	210,864,979,00
I2033 On 28/02/2033 Spot Bond			4.18000	113.27604	4.19000	113.13374			638,094,385,456,000.00	152,654,159,200	548,625,301,30
Total I2033 SPOT									18,094,385,456,000.00	152,654,159,200	548,625,301,30
Total For I2033									18,094,385,456,000.00	152,654,159,200	548,625,301,30
I2038 On 31/01/2038 Spot Bond			4.25000	128.20276	4.25000	128.16002			276,199,850,000,000.00	64,988,200,000	562,492,823,00
Total I2038 SPOT									6,199,850,000,000.00	64,988,200,000	562,492,823,00
Total For I2038									6,199,850,000,000.00	64,988,200,000	562,492,823,00
I2046 On 31/03/2046 Spot Bond			4.27000	116.41651	4.27000	116.37756			699,743,688,000,000.00	163,874,400,000	459,995,673,20
Total I2046 SPOT									19,743,688,000,000.00	163,874,400,000	459,995,673,20
Total For I2046									19,743,688,000,000.00	163,874,400,000	459,995,673,20
I2050 On 31/12/2050 Spot Bond			4.24000	118.43575	4.28000	117.53472			133,198,936,000,000.00	267,263,900,000	500,995,569,40
Total I2050 SPOT									13,198,936,000,000.00	267,263,900,000	500,995,569,40
Total For I2050									13,198,936,000,000.00	267,263,900,000	500,995,569,40
IBG01 On 07/02/2025 Spot Bond					0.00000	100.41654			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.42835			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.70000	329.66118	1.70000	329.57373			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.49877			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.43313			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.36741			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.29005			0.00	28,000,000,000	7,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL133 SPOT										0.00	28,000,000,000	7,000,000,000
Total For IBL133										0.00	28,000,000,000	7,000,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.77260				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.16102				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.37512				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.45072				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.38889				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.14958				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.28455				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.04622				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.01163				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.01430				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL154 On 19/11/2025 Spot Bond					0.00000	100.20188				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.57193				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.47247				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.61149				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.53719				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.75077				0.00	0	450,000,0€
Total IBL162 SPOT										0.00	0	450,000,0€
Total For IBL162										0.00	0	450,000,0€
IBL163 On 13/04/2026 Spot Bond					0.00000	100.77372				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.47393				0.00	0	100,000,0€
Total IBL167 SPOT										0.00	0	100,000,0€
Total For IBL167										0.00	0	100,000,0€
IBL168 On 18/05/2026 Spot Bond					0.00000	100.35817				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.77018				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.65996				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.01595				0.00	0	
Total IBL181 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.21865				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.32074				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.35949				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.86632				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.70087				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.50859				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.44546				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.39149				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.94658				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.94515				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.69358				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.63525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.56814				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.34433				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.50100				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.53973				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.58858				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.23457				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond					0.00000	100.13967				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond					0.00000	100.12732				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond					0.00000	100.12732				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond					0.00000	100.12732				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.88130				0.00	0	530,000,00
Total IBL215 SPOT										0.00	0	530,000,00
Total For IBL215										0.00	0	530,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL216 On 18/03/2025 Spot Bond					0.00000	101.29658				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.17538				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.95307				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.02260				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.39150				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.73632				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.19000	8.19000	8.19000	102.03135			655,200,000,000.00	80,000,000	40,000,000	
Total IBL222 SPOT									655,200,000,000.00	80,000,000	40,000,000	
Total For IBL222									655,200,000,000.00	80,000,000	40,000,000	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.42107				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.54000	8.54000	8.54000	102.04226				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.01768				0.00	800,000,000	200,000,000
Total IBL225 SPOT										0.00	800,000,000	200,000,000
Total For IBL225										0.00	800,000,000	200,000,000
IBL226 On 25/05/2023 Spot Bond					0.00000	100.54333				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	97.27420				0.00	0	
Total IBL227 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	99.79652				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.46276				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.50525				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.26356				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.09000	9.09000	9.09000	101.27418				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.09695				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.13926				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.52524				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	99.79650				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.38469				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.70646				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.76121				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			10.93000	101.02095	10.93000	96.58052				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.62465				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.65207				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.48121				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.03000	10.03000	10.03000	97.15888				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.27837				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.61000	102.59787	8.61000	102.57437				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.98000	103.31833	6.98000	103.29889				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.81004				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.67000	102.30538	9.67000	102.27913			185,664,000,000.00		19,200,000	9,600,000
Total IDCG06 SPOT									185,664,000,000.00		19,200,000	9,600,000
Total For IDCG06									185,664,000,000.00		19,200,000	9,600,000
IDCG08 On 13/05/2030 Spot Bond			11.01000	104.68638	11.01000	104.71088			0.00		0	
Total IDCG08 SPOT									0.00		0	
Total For IDCG08									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG11 On 05/12/2026 Spot Bond			10.25000	104.39511	10.25000	104.36660				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.38073				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.76509				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.33780				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.44740				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.08333				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.24884				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.73304				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.15466				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.34517				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.98000	101.40534	8.98000	101.38101				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.66571				0.00	0	1,000,000.00
Total INLV01 SPOT										0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV01										0.00	0	1,000,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	103.62672				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.40670				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.75243				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.83131				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.66957				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.82011				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.29196				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.21431				0.00	60,000,000	30,000,00
Total INLV12 SPOT										0.00	60,000,000	30,000,00
Total For INLV12										0.00	60,000,000	30,000,00
IPF19 On 22/12/2022 Spot Bond					0.00000	101.23559				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.50837				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.77410				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.40666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.41176				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.43072				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.95285				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.07454				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.40318				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.18962				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.97259				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.50000	207.98451	4.50000	207.91369				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.75357				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.40000	209.03488	4.40000	208.96426				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.02897				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC145 On 06/06/2023 Spot Bond					0.00000	100.10814				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.17095				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.48115				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.91826				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	101.69084				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.88169				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.94037				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.36775				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.49000	101.37021	7.49000	101.34988				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.05782				0.00	0	
Total IVC188 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.00216				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.37000	100.47810	7.37000	100.45835				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.81828				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.54000	100.00000	7.54000	99.97935				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.74140				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.48000	100.00000	7.48000	99.97951				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.78313				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.23228				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.19000	6.19000	6.19000	101.48384				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.84515				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.18766				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.99754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.84000	7.84000	7.84000	99.65410				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.54000	8.54000	8.54000	98.86324				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.70261				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.67310				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.84000	6.84000	6.84000	102.62017				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.59000	102.68158	8.59000	102.65799				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.34000	101.85402	7.34000	101.31407				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.40576				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.23000	9.23000	9.23000	100.55996				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.62308				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.22052				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC225 On 27/03/2023 Spot Bond					0.00000	100.09888				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.88219				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.32513				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	99.17454				0.00	0	
Total IVZ105 SPOT										0.00	0	
Total For IVZ105										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.20000	6.20000	6.20000	98.94000				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ108 On 08/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.76466				0.00	0	
Total IVZ108 SPOT										0.00	0	
Total For IVZ108										0.00	0	
IVZ109 On 15/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.64741				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	99.41373				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	99.44705				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	99.29163				0.00	0	
Total IVZ112 SPOT										0.00	0	
Total For IVZ112										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.55586				0.00	0	
Total JPM002 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For JPM002										0.00	0	
KAP01: On 01/12/2022 Spot Bond					0.00000	100.24803				0.00	600,000,000	600,000,000
Total KAP012 SPOT										0.00	600,000,000	600,000,000
Total For KAP012										0.00	600,000,000	600,000,000
KAP01: On 19/07/2024 Spot Bond					0.00000	100.94788				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01: On 01/11/2024 Spot Bond					0.00000	100.82048				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01: On 19/10/2023 Spot Bond					0.00000	100.74563				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01: On 14/04/2024 Spot Bond					0.00000	100.99062				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01: On 28/07/2024 Spot Bond					0.00000	100.68408				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02: On 15/12/2025 Spot Bond					0.00000	101.38968				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02: On 15/09/2026 Spot Bond					0.00000	101.39381				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02: On 18/02/2025 Spot Bond					0.00000	100.41063				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02: On 04/03/2027 Spot Bond					0.00000	99.88415				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02: On 12/04/2025 Spot Bond					0.00000	100.81629				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02: On 12/04/2027 Spot Bond					0.00000	100.84706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.92215				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.73000	119.50446	9.73000	119.47361				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.40000	104.28402	8.40000	104.26021				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.21923				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.47177				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.35740				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.99530				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.79540				0.00	40,000,000	20,000,00
Total LGL11 SPOT										0.00	40,000,000	20,000,00
Total For LGL11										0.00	40,000,000	20,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	100.69604				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.87306				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.08843				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.15982				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.16305				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	101.00413				0.00	0	50,000,00
Total MBF065 SPOT										0.00	0	50,000,00
Total For MBF065										0.00	0	50,000,00
MBF06: On 17/11/2023 Spot Bond					0.00000	100.36496				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.21140				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	101.20614				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	99.95784				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.66620				0.00	0	130,000,00
Total MBP038 SPOT										0.00	0	130,000,00
Total For MBP038										0.00	0	130,000,00
MBP04: On 23/02/2023 Spot Bond					0.00000	100.13551				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.64585				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.31638				0.00	180,000,000	90,000,00
Total MBP045 SPOT										0.00	180,000,000	90,000,00
Total For MBP045										0.00	180,000,000	90,000,00
MBP04: On 26/02/2024 Spot Bond					0.00000	100.47602				0.00	0	
Total MBP047 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MBP047									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.38189			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.43215			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.00142			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.98000	8.98000	8.98000	106.44142			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.02019			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.18442			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.40513			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			9.63000	100.88528	9.63000	100.85936		1,117,080,000,000.00	116,000,000	29,700,00	
Total MML02 SPOT								1,117,080,000,000.00	116,000,000	29,700,00	
Total For MML02								1,117,080,000,000.00	116,000,000	29,700,00	
MML03 On 15/03/2028 Spot Bond					0.00000	102.86402		0.00	0		
Total MML03 SPOT								0.00	0		
Total For MML03								0.00	0		
MML04 On 15/03/2028 Spot Bond			9.88000	92.69626	9.88000	95.23055		12,448,800,000,000.00	1,260,000,000	630,000,00	
Total MML04 SPOT								12,448,800,000,000.00	1,260,000,000	630,000,00	
Total For MML04								12,448,800,000,000.00	1,260,000,000	630,000,00	
MML05 On 25/05/2027 Spot Bond					0.00000	100.21252		0.00	0		
Total MML05 SPOT								0.00	0		
Total For MML05								0.00	0		
MML06 On 25/05/2029 Spot Bond			10.37000	100.92002	10.37000	100.89229		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.01624				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.83707				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.51000				0.00	1,000,000,000	500,000,00
Total MTN12 SPOT										0.00	1,000,000,000	500,000,00
Total For MTN12										0.00	1,000,000,000	500,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	101.61064				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.20679				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.88976				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.16828				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.45100				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.94198				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.44590				0.00	1,000,000,000	500,000,00
Total MTN21 SPOT										0.00	1,000,000,000	500,000,00
Total For MTN21										0.00	1,000,000,000	500,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.80554				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN23 On 29/01/2026 Spot Bond			9.57500	97.00533	9.57500	96.98068				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.70100				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.94157				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.56020				0.00	5,000,000,000	5,000,000,000
Total MTN26 SPOT										0.00	5,000,000,000	5,000,000,000
Total For MTN26										0.00	5,000,000,000	5,000,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	103.14661				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.81033				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.89831				0.00	0	1,000,000,000
Total MTN29 SPOT										0.00	0	1,000,000,000
Total For MTN29										0.00	0	1,000,000,000
MTN30 On 15/09/2028 Spot Bond					0.00000	102.31515				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.16434				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.17294				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.44774				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.17067				0.00	0	
Total MWAR07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For MWAR07										0.00	0	
MWAR1 On 22/05/2025 Spot Bond					0.00000	100.17080				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.18375				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.46854				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.71052				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.93299				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.13000	102.30697	8.13000	102.28459				0.00	0	610,000,00
Total NAM01 SPOT										0.00	0	610,000,00
Total For NAM01										0.00	0	610,000,00
NAM03 On 01/08/2023 Spot Bond			8.49000	102.16557	8.49000	102.14249				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.51000	100.83854	10.51000	100.81047				0.00	0	410,000,00
Total NAM04 SPOT										0.00	0	410,000,00
Total For NAM04										0.00	0	410,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.95937				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.62823				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.71211				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.74545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.62295			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.30038			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.05500	106.75178	8.05500	106.72888			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.43000	102.67144	8.43000	102.64840			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.16500	105.92370	9.16500	105.89777			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.18000	106.22151	9.18000	106.19547		1,645,056,000,000.00	179,200,000	44,800,000	
Total NBK20A SPOT								1,645,056,000,000.00	179,200,000	44,800,000	
Total For NBK20A								1,645,056,000,000.00	179,200,000	44,800,000	
NBK21 On 21/07/2027 Spot Bond			9.42000	105.81781	9.42000	105.79134		0.00	0	0	
Total NBK21A SPOT								0.00	0	0	
Total For NBK21A								0.00	0	0	
NBK22 On 19/11/2022 Spot Bond			7.39000	103.36084	7.39000	103.34025		0.00	0	0	
Total NBK22A SPOT								0.00	0	0	
Total For NBK22A								0.00	0	0	
NBK23 On 19/11/2025 Spot Bond			8.10800	110.16514	8.10800	110.14135		732,963,200,000.00	90,400,000	22,600,000	
Total NBK23A SPOT								732,963,200,000.00	90,400,000	22,600,000	
Total For NBK23A								732,963,200,000.00	90,400,000	22,600,000	
NBK24 On 19/11/2027 Spot Bond			9.15000	110.33661	9.15000	110.30979		0.00	0	1,000,000,000	
Total NBK24A SPOT								0.00	0	1,000,000,000	
Total For NBK24A								0.00	0	1,000,000,000	
NBK25 On 17/02/2023 Spot Bond			7.81000	7.81000	7.81000	101.61208		0.00	0	0	
Total NBK25A SPOT								0.00	0	0	
Total For NBK25A								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25I On 12/02/2025 Spot Bond					0.00000	102.31849				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	64.62224	100.00000	64.47999				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.92178				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			9.04500	109.88045	9.04500	109.85403				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			7.99000	102.53620	7.99000	102.51437				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			8.55000	107.24423	8.55000	107.21983				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			8.08000	102.34952	8.08000	102.32748			1,900,416,000,000.00	235,200,000	58,800,000	
Total NBK30A SPOT									1,900,416,000,000.00	235,200,000	58,800,000	
Total For NBK30A									1,900,416,000,000.00	235,200,000	58,800,000	
NBK31I On 09/11/2023 Spot Bond			7.89000	104.58866	7.89000	104.56667				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.73215				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.10628				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.63656				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.30500	11.30500	11.30500	79.33263				0.00	0	
Total NBK4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.15725				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.03266				0.00	319,296,600	159,648,30
Total NBK43B SPOT										0.00	319,296,600	159,648,30
Total For NBK43B										0.00	319,296,600	159,648,30
NBK45I On 15/02/2023 Spot Bond					0.00000	100.59200				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.95298				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.33469				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.63649				0.00	120,000,000	60,000,00
Total NBK49B SPOT										0.00	120,000,000	60,000,00
Total For NBK49B										0.00	120,000,000	60,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.11690				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.63792				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.78204				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.64206				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.82266				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.67347				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.97517				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.22676				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.17012				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.49388				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.73311				0.00	0	190,000,00
Total NBKB62 SPOT										0.00	0	190,000,00
Total For NBKB62										0.00	0	190,000,00
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.23406				0.00	600,000,000	300,000,00
Total NBKB64 SPOT										0.00	600,000,000	300,000,00
Total For NBKB64										0.00	600,000,000	300,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.31366				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.47500	104.99655	10.47500	104.96742				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.30397				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.13000	105.16826	10.13000	105.14003				0.00	0	
Total NCLN85 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.31366				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.32900				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.34837				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.50406				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.50406				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.08833				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.48530				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.86012				0.00	0	2,500,000,00
Total NGL05 SPOT										0.00	0	2,500,000,00
Total For NGL05										0.00	0	2,500,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	99.95749				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.92528				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.29235				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.33310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.17723				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.29961				0.00	222,800,000	56,000,000
Total NGLT1B SPOT										0.00	222,800,000	56,000,000
Total For NGLT1B										0.00	222,800,000	56,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.38768				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.55427				0.00	174,400,000	44,000,000
Total NGT104 SPOT										0.00	174,400,000	44,000,000
Total For NGT104										0.00	174,400,000	44,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	102.94374				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.79415				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.23413				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.92836				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.68506				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.71315				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.90100				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT1G On 16/06/2026 Spot Bond					0.00000	104.14871				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.73144				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.39213				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.79927				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	103.83665				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.67421				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.03463				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.19000	5.19000	5.19000	226.58999				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.21000	3.21000	3.21000	221.94752				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.75500	2.75500	2.75500	162.25520				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.22000	4.22000	4.22000	115.27410			295,400,000,000.00		70,000,000	550,000,00
Total NI29 SPOT									295,400,000,000.00		70,000,000	550,000,00
Total For NI29									295,400,000,000.00		70,000,000	550,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.00000	5.00000	5.00000	116.84480				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.86000	2.86000	2.86000	161.85768				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	265.39292	3.45000	265.30998				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.66000	2.66000	2.66000	162.61587				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.85500	2.85500	2.85500	225.99886				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.00000	224.40130	3.00000	224.33389				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.02000	91.02598	5.02000	116.55960				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.59765				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.67771				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	140.06026				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.32115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.57907				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.23014				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.14703				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.36692				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	130.49016				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.29324				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.16641				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.62891				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	100.36056				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN048 On 03/03/2023 Spot Bond					0.00000	161.56490				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	154.55226				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.42888				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	96.87325				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.48912				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.15312				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.49282				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	103.13835				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	99.59624				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.30788				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.18153				0.00	0	
Total NN097 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.35080				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.41038				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.35080				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.82080				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.05310				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.85531				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.82947				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.35025				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	96.00551				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	126.64000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.88000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	129.12000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	127.11000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	125.47262				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 12/09/2024 Spot Bond					0.00000	101.41229				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	104.67110				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF080 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF08: On 08/09/2022 Spot Bond					0.00000	101.28298				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08: On 19/09/2022 Spot Bond					0.00000	101.15558				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			100.00000	100.00000	100.00000	100.00000			100,000,000,000.00	21,000,000,000	10,500,000,000	
Total NNF086 SPOT									10,000,000,000,000.00	21,000,000,000	10,500,000,000	
Total For NNF086									10,000,000,000,000.00	21,000,000,000	10,500,000,000	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.27556				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.47262				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.15955				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.16341				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.15234				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.13215				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	108.63815				0.00	0	
Total NQ1B17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NQ1B17									0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.17204			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.16294			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.14172			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.34249			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.14491			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.49000	104.64028	8.49000	104.61629			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.13000	209.35444	2.13000	209.29649			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.24000	107.48589	11.24000	107.45378		44,960,000,000.00	4,000,000	422,000,000	
Total NRA028 SPOT								44,960,000,000.00	4,000,000	422,000,000	
Total For NRA028								44,960,000,000.00	4,000,000	422,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.57258	100.00000	15.53811		0.00	0		
Total NRA028/R186 SPOT								0.00	0		
Total For NRA028/R186								0.00	0		
NTC23 On 15/02/2023 Spot Bond					0.00000	100.70807			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.49621			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.62976			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.80969				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	101.16216				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	100.66397				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.38519				0.00	0	2,500,000,00
Total NTC34 SPOT										0.00	0	2,500,000,00
Total For NTC34										0.00	0	2,500,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.33722				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.41550				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.43000	110.59166	8.43000	110.56685				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			8.07500	105.12440	8.07500	105.10122				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.80500	111.89170	8.80500	111.86551				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.98586				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	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
OML12 On 12/11/2025 Spot Bond					0.00000	102.01246				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.51109				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.16642				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.69483				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.42098				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.10540				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.13077				0.00	0	50,000,00
Total PEP04 SPOT										0.00	0	50,000,00
Total For PEP04										0.00	0	50,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.04403				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.96724				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	99.97960				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.73500	108.23346	8.73000	108.22651			357,337,176,646,000.00	1,300,210,323,600	341,858,245,700	
Total R186 SPOT									357,337,176,646,000.00	300,210,323,600	341,858,245,700	
Total For R186									357,337,176,646,000.00	300,210,323,600	341,858,245,700	
R197 On 07/12/2023 Spot Bond			0.58000	334.20537	0.63000	333.92169			26,680,580,000,000.00	46,001,000,000	201,902,748,200	
Total R197 SPOT									26,680,580,000,000.00	46,001,000,000	201,902,748,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For R197									16,680,580,000,000.00	46,001,000,000	201,902,748,20
R202 On 07/12/2033 Spot Bond			4.18500	248.14628	4.19000	247.95114			117,885,051,135,000.00	28,168,471,000	204,617,921,10
Total R202 SPOT									17,885,051,135,000.00	28,168,471,000	204,617,921,10
Total For R202									17,885,051,135,000.00	28,168,471,000	204,617,921,10
R2023 On 28/02/2023 Spot Bond			6.84500	100.46485	6.89000	100.39720			888,564,277,639,000.00	129,812,166,200	250,654,200,00
Total R2023 SPOT									18,564,277,639,000.00	129,812,166,200	250,654,200,00
Total For R2023									18,564,277,639,000.00	129,812,166,200	250,654,200,00
R2030 On 31/01/2030 Spot Bond			10.19000	89.45272	10.19000	89.42856			414,992,283,400,000.00	825,808,860,000	1,113,813,022,40
Total R2030 SPOT									14,992,283,400,000.00	825,808,860,000	113,813,022,40
Total For R2030									14,992,283,400,000.00	825,808,860,000	113,813,022,40
R2032 On 31/03/2032 Spot Bond			10.64500	89.26368	10.64500	89.23839			186,822,835,124,500.00	769,076,828,100	1,173,998,756,60
Total R2032 SPOT									16,822,835,124,500.00	769,076,828,100	173,998,756,60
Total For R2032									16,822,835,124,500.00	769,076,828,100	173,998,756,60
R2035 On 28/02/2035 Spot Bond			10.90500	86.32152	10.90500	86.29661			577,260,712,751,500.00	1,061,647,016,300	1,788,274,976,70
Total R2035 SPOT									17,260,712,751,500.00	1,061,647,016,300	1,788,274,976,70
Total For R2035									17,260,712,751,500.00	1,061,647,016,300	1,788,274,976,70
R2037 On 31/01/2037 Spot Bond			11.06000	82.45730	11.07500	82.34103			274,461,599,876,000.00	1,109,806,654,600	1,789,405,272,40
Total R2037 SPOT									14,461,599,876,000.00	1,109,806,654,600	1,789,405,272,40
Total For R2037									14,461,599,876,000.00	1,109,806,654,600	1,789,405,272,40
R2040 On 31/01/2040 Spot Bond			11.15000	84.37268	11.15500	84.31468			685,916,417,920,000.00	509,947,660,800	1,003,138,062,70
Total R2040 SPOT									15,916,417,920,000.00	509,947,660,800	1,003,138,062,70
Total For R2040									15,916,417,920,000.00	509,947,660,800	1,003,138,062,70
R2044 On 31/01/2044 Spot Bond			11.14000	81.37129	11.14500	81.31339			852,600,073,288,000.00	256,068,229,200	1,601,329,844,60
Total R2044 SPOT									12,600,073,288,000.00	256,068,229,200	1,601,329,844,60
Total For R2044									12,600,073,288,000.00	256,068,229,200	1,601,329,844,60
R2048 On 28/02/2048 Spot Bond			11.06500	80.42064	11.07500	80.32704			954,661,419,654,000.00	809,278,031,600	1,110,881,475,90
Total R2048 SPOT									14,661,419,654,000.00	809,278,031,600	1,110,881,475,90
Total For R2048									14,661,419,654,000.00	809,278,031,600	1,110,881,475,90
R209 On 31/03/2036 Spot Bond			10.90000	70.03303	10.90500	69.98615			619,496,950,340,000.00	56,834,582,600	723,743,365,80
Total R209 SPOT									19,496,950,340,000.00	56,834,582,600	723,743,365,80
Total For R209									19,496,950,340,000.00	56,834,582,600	723,743,365,80
R210 On 31/03/2028 Spot Bond			2.45000	230.79092	2.50000	230.13545			378,329,000,000,000.00	154,420,000,000	283,497,477,50
Total R210 SPOT									18,329,000,000,000.00	154,420,000,000	283,497,477,50
Total For R210									18,329,000,000,000.00	154,420,000,000	283,497,477,50
R213 On 28/02/2031 Spot Bond			10.51000	80.58551	10.51000	80.56308			356,290,256,203,000.00	319,342,555,300	1,191,639,814,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R213 SPOT										6,290,256,203,000.00	319,342,555,300	191,639,814,200
Total For R213										6,290,256,203,000.00	319,342,555,300	191,639,814,200
R214 On 28/02/2041 Spot Bond			11.08000	64.28629	11.08500	64.23966				742,021,096,248,000.00	157,222,120,600	404,873,954,600
Total R214 SPOT										12,021,096,248,000.00	157,222,120,600	404,873,954,600
Total For R214										12,021,096,248,000.00	157,222,120,600	404,873,954,600
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.23747				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.57392				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.24340				0.00	40,000,000	20,000,000
Total RDFB15 SPOT										0.00	40,000,000	20,000,000
Total For RDFB15										0.00	40,000,000	20,000,000
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.67841				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.59532				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.26105				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.23550				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.08360				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.61073				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.22141				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2' On 26/07/2024 Spot Bond					0.00000	101.78797				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.68387				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.37265				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.48361				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	102.37705				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.42297				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.98123				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.29316				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.32583				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.28202				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.64695				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.82749				0.00	0	
Total RES40 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.00737				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.89856				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.37848				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.48524				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.29783				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.22044				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.29405				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.38118				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.59409				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	101.59668				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			8.67000	103.10013	8.67000	103.07623				0.00	0	160,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW23 SPOT										0.00	0	160,000,00
Total For RW23										0.00	0	160,000,00
RW28 On 10/12/2028 Spot Bond			11.32500	97.50081	11.32500	97.47146				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.81000	95.70816	11.81000	95.67816				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.63713				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.87000	96.67960	10.87000	96.65164				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.80264				0.00	4,600,000,000	1,200,000,00
Total SBN02 SPOT										0.00	4,600,000,000	1,200,000,00
Total For SBN02										0.00	4,600,000,000	1,200,000,00
SBN03 On 03/08/2026 Spot Bond					0.00000	100.93632				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.92500	106.40798	8.92500	106.38273			564,060,000,000.00		63,200,000	16,500,00
Total SBS20 SPOT									564,060,000,000.00		63,200,000	16,500,00
Total For SBS20									564,060,000,000.00		63,200,000	16,500,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.09223				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.24500	102.85757	8.24500	102.83498				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.96000	99.79391	8.96000	99.77015				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS31 On 12/06/2027 Spot Bond			9.27000	104.06498	9.27000	104.03922				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.32000	107.81375	8.32000	107.78987				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.61000	101.82619	8.61000	101.80286				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.21500	98.27212	10.21500	98.24552				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			7.09000	103.52205	7.09000	103.50223				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.75500	108.34323	8.75500	108.31800				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.40000	108.96938	9.40000	108.94217				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.22000	101.93744	7.22000	101.91792				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.79327				0.00	0	300,000,00
Total SBS47 SPOT										0.00	0	300,000,00
Total For SBS47										0.00	0	300,000,00
SBS51 On 31/01/2024 Spot Bond			8.06500	8.06500	8.06500	103.03321				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.79123				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.63471				0.00	0	
Total SBS53 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.26990				0.00	3,300,000,000	1,650,000,000
Total SBS57 SPOT										0.00	3,300,000,000	1,650,000,000
Total For SBS57										0.00	3,300,000,000	1,650,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.37453				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.98800				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.80538				0.00	260,000,000	130,000,000
Total SBS62 SPOT										0.00	260,000,000	130,000,000
Total For SBS62										0.00	260,000,000	130,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	101.25055				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.21498				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.68982				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.15769				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.25178				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.94151				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.46450				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.30936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.92782				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.66444				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.68829				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.71563				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.03000	328.33909	2.03000	328.24907				8,120,000,000.00	4,000,000	62,000,00
Total SBSI11 SPOT										8,120,000,000.00	4,000,000	62,000,00
Total For SBSI11										8,120,000,000.00	4,000,000	62,000,00
SBSI14 On 07/12/2033 Spot Bond			5.19000	5.19000	5.19000	226.58999				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.03818				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.72351				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.03845				0.00	20,000,000	250,000,00
Total SBT102 SPOT										0.00	20,000,000	250,000,00
Total For SBT102										0.00	20,000,000	250,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	104.81414				0.00	0	12,600,00
Total SBT103 SPOT										0.00	0	12,600,00
Total For SBT103										0.00	0	12,600,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.54130				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT10€ On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10€ On 31/12/2026 Spot Bond					0.00000	101.97879				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.32455				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10€ On 13/07/2027 Spot Bond					0.00000	101.10305				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.27825				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.00207				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.39000	104.84638	8.39000	104.82284				0.00	0	1,200,000,0€
Total SBT203 SPOT										0.00	0	1,200,000,0€
Total For SBT203										0.00	0	1,200,000,0€
SBT204 On 16/04/2024 Spot Bond					0.00000	100.72955				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20€ On 31/01/2025 Spot Bond					0.00000	101.66598				0.00	1,000,000,000	1,300,000,0€
Total SBT206 SPOT										0.00	1,000,000,000	1,300,000,0€
Total For SBT206										0.00	1,000,000,000	1,300,000,0€
SBT207 On 25/06/2025 Spot Bond					0.00000	106.93099				0.00	0	2,500,000,0€
Total SBT207 SPOT										0.00	0	2,500,000,0€
Total For SBT207										0.00	0	2,500,000,0€
SBT20€ On 28/11/2025 Spot Bond					0.00000	101.96762				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT20€ On 29/06/2026 Spot Bond					0.00000	101.15615				0.00	0	
Total SBT209 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.54446				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.64916				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.68000	94.72973	9.68000	94.70540				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.57055				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.71779				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.31619				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.31212				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.32412				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.33237				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.33237				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.32830				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.32020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.33217				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.34044				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.33838				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.33633				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.34828				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.58500	106.38084	8.58500	106.35640				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.99971				0.00	0	10,000,00
Total SNT05 SPOT										0.00	0	10,000,00
Total For SNT05										0.00	0	10,000,00
SNT06 On 16/05/2027 Spot Bond					0.00000	100.62351				0.00	0	20,000,00
Total SNT06 SPOT										0.00	0	20,000,00
Total For SNT06										0.00	0	20,000,00
SPDA1:On 21/08/2024 Spot Bond					0.00000	100.38994				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1:On 21/08/2024 Spot Bond					0.00000	100.14988				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1:On 21/08/2026 Spot Bond					0.00000	100.15245				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA16 On 21/08/2025 Spot Bond					0.00000	100.15205				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA17 On 21/08/2027 Spot Bond					0.00000	100.15494				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	102.01707				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	102.08123				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	101.74566				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond					0.00000	100.82245				0.00	1,000,000,000	1,000,000,000
Total SPG008 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SPG008										0.00	1,000,000,000	1,000,000,000
SPG009 On 15/10/2024 Spot Bond					0.00000	101.36196				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.58865				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG011 On 12/07/2025 Spot Bond					0.00000	100.78967				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC03 On 12/07/2023 Spot Bond					0.00000	100.75920				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.15949				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.23158				0.00	0	
Total SSA08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.50000	3.50000	3.50000	159.46039				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.70500	108.34346	8.70500	108.31824				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.00000	83.08890	10.00000	83.06687				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.32858				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.83577				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.29000	105.30410	8.29000	105.28073				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.15000	114.76683	5.15000	114.72583				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.35115				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.63424				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.36921				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.66000	1.66000	1.66000	329.73483				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.72152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.55474				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.87068				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			2.80000	2.80000	2.80000	162.08469				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	114.72583				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.19000	4.19000	4.19000	115.48214				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			3.68000	3.68000	3.68000	216.71166				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.01989				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.01959				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	101.40231				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	101.37324				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2028 Spot Bond					0.00000	103.21582				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.90703				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.30039				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.85281				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.02030				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.52465				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.52190				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.06500	5.06500	5.06500	229.13637				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.33109				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.00996				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.58456				0.00	0	
Total SSN099 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.85500	86.36772	10.85500	86.34291				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.50610				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.83000	215.14011	3.83000	215.07069				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.24500	225.56164	5.24500	225.48032				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.38970				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	101.36740				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2022 Spot Bond					0.00000	101.20884				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	99.98321				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.82301				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.69536				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.88333				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.69340				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.55924				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.54664				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	101.59409				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.14252				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.32530				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 09/09/2022 Spot Bond					0.00000	101.29956				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16: On 12/09/2022 Spot Bond					0.00000	101.30932				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	101.27159				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.27514				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.26082				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.27514				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN168 On 13/09/2022 Spot Bond					0.00000	101.26445				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN169 On 15/09/2022 Spot Bond					0.00000	101.24411				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN170 On 19/09/2022 Spot Bond					0.00000	101.15558				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN171 On 26/09/2022 Spot Bond					0.00000	101.14267				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN172 On 03/10/2022 Spot Bond					0.00000	101.04384				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN173 On 28/02/2025 Spot Bond					0.00000	99.94273				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN174 On 28/02/2027 Spot Bond					0.00000	99.93769				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN175 On 31/03/2046 Spot Bond			4.30479	115.76008	4.30479	115.72125				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN176 On 31/12/2050 Spot Bond			4.29600	49.41677	4.29600	117.18346				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.15842				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			423,800,000,000.00	344,238,000,000	163,900,000,000	
Total SST202 SPOT									423,800,000,000.00	344,238,000,000	163,900,000,000	
Total For SST202									423,800,000,000.00	344,238,000,000	163,900,000,000	
STF001 On 01/03/2027 Spot Bond					0.00000	99.99041				0.00	0	
Total STF001 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.22000	103.16956	9.22000	103.14417				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A1C On 21/08/2024 Spot Bond					0.00000	100.15314				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.24730				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.28841				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.27621				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.15525				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.15311				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.15525				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.35000	99.77026	7.35000	99.75070				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.86000	99.78760	7.86000	99.76670				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.29069				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.37594				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.87663				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.16428				0.00	0	80,000,00
Total TFS154 SPOT										0.00	0	80,000,00
Total For TFS154										0.00	0	80,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.16362				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.45988				0.00	6,600,000,000	3,500,000,00
Total TFS157 SPOT										0.00	6,600,000,000	3,500,000,00
Total For TFS157										0.00	6,600,000,000	3,500,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.43940				0.00	0	80,000,00
Total TFS159 SPOT										0.00	0	80,000,00
Total For TFS159										0.00	0	80,000,00
TFS162 On 27/05/2024 Spot Bond					0.00000	100.37281				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.77109				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.08727				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.47098				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.61348				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.86274				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.78152				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.87699				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	99.75302				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.21139				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.25963				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.15825				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.91000	9.91000	9.91000	102.59795				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.14354				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.15464				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.16456				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.20757				0.00	0	
Total TH15B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.21683				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.17469				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.23873				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.16952				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.40383				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.28201				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.21531				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.15549				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.63000	99.97706	8.63000	99.95410				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.15656				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.15592				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.90000	99.89721	5.90000	99.88143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.16066				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.34785				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.16885				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.16734				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.17767				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.17487				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.21354				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.23174				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.22104				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.16488				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.16167				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B: On 21/02/2026 Spot Bond					0.00000	100.16060				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.17257				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.16766				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.16701				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.21177				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.20390				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.19901				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.14039				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.14365				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.88162				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.69000	99.89476	7.69000	99.87375				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.61000	101.63672	8.61000	101.61344				0.00	0	
Total TL25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.79101				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.06471				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.20000	103.43332	9.20000	103.40790				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.18317				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.89884				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	102.20021				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.83948				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.79000	105.61767	8.79000	105.59298			9,631,858,734,000.00	1,095,774,600	9,754,742,500	
Total TN23 SPOT									9,631,858,734,000.00	1,095,774,600	9,754,742,500	
Total For TN23									9,631,858,734,000.00	1,095,774,600	9,754,742,500	
TN23/R On 06/11/2023 Spot Bond			100.00000	48.17922	100.00000	48.07317			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			9.58000	100.10058	9.58000	100.07513			1,727,187,780,000.00	180,291,000	1,757,522,400	
Total TN25 SPOT									1,727,187,780,000.00	180,291,000	1,757,522,400	
Total For TN25									1,727,187,780,000.00	180,291,000	1,757,522,400	
TN25/R On 19/08/2025 Spot Bond			100.00000	17.91259	100.00000	17.87316			0.00	0	0	
Total TN25/R186 SPOT									0.00	0	0	
Total For TN25/R186									0.00	0	0	
TN27 On 14/11/2027 Spot Bond			11.08000	94.15741	11.08000	94.12982			23,797,608,488,000.00	2,147,798,600	28,343,331,000	

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 TN27 SPOT									23,797,608,488,000.00	2,147,798,600	28,343,331,00
Total For TN27									23,797,608,488,000.00	2,147,798,600	28,343,331,00
TN27/R On 14/11/2027 Spot Bond			100.00000	12.65547	100.00000	12.62760			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.12000	96.77417	11.12000	96.74572			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.79000	97.48715	11.79000	97.45664			0.00	0	900,000,00
Total TN30 SPOT									0.00	0	900,000,00
Total For TN30									0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.81807	8.00000	118.79260			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.11200	96.06983	12.11200	96.03914			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.45500	92.04838	12.45500	92.01799		1,122,910,417,000.00		90,157,400	687,732,30
Total TN40 SPOT								1,122,910,417,000.00		90,157,400	687,732,30
Total For TN40								1,122,910,417,000.00		90,157,400	687,732,30
TN40/R On 09/10/2040 Spot Bond			10.75000	104.20580	10.75000	104.17598			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	100.51280			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.51605			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.52000	101.71102	5.52000	101.66839			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.42906			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A1: On 20/06/2024 Spot Bond					0.00000	101.20313				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.22428				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.25334				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.75000	101.81765	7.75000	101.00517				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM: On 20/12/2022 Spot Bond					0.00000	101.08103				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.15573				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			8.00000	102.82473	8.00000	102.80256				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.30662				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.36947				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.22214				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.83162				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.29000	104.90042	8.29000	104.87714				0.00	0	
Total TRA4A4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.83162				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.76000	103.07365	8.76000	103.04950				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.34592				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.44640				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.36177				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.30369				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.68106				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.68106				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	99.76239				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26: On 07/02/2023 Spot Bond					0.00000	97.38146				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26: On 13/02/2023 Spot Bond					0.00000	97.22322				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26: On 10/03/2023 Spot Bond					0.00000	96.66864				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11On 31/01/2025 Spot Bond					0.00000	101.10733				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11On 31/01/2025 Spot Bond					0.00000	100.77279				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11On 31/01/2025 Spot Bond					0.00000	101.35305				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	101.30481				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	101.22840				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.76260				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.60579				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.61230				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 26/09/2022 Spot Bond					0.00000	100.19900				0.00	0	
Total TWC418 SPOT										0.00	0	
Total For TWC418										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.20939				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC42 On 28/09/2022 Spot Bond					0.00000	100.11639				0.00	0	
Total TWC420 SPOT										0.00	0	
Total For TWC420										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.05000	100.47348	11.05000	100.44413				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.30210				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.26653				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.30817				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.33437				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.34042				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.35010				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.39279				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.40083				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.03760				0.00	0	2,720,000,00
Total VKE11 SPOT										0.00	0	2,720,000,00
Total For VKE11										0.00	0	2,720,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	100.50310				0.00	0	
Total VKE14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.30605				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.32703				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.24620				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			380,000,000,000,000.00	3,800,000,000	23,200,000,00	
Total VKE19 SPOT									30,000,000,000,000.00	3,800,000,000	23,200,000,00	
Total For VKE19									30,000,000,000,000.00	3,800,000,000	23,200,000,00	
VKE20 On 27/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			700,000,000,000,000.00	107,000,000,000	53,500,000,00	
Total VKE20 SPOT									10,000,000,000,000.00	107,000,000,000	53,500,000,00	
Total For VKE20									10,000,000,000,000.00	107,000,000,000	53,500,000,00	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.29609				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.29e+017	039,948,855,200	075,217,210,40
Total for SPOT :										1.29e+017	039,948,855,200	075,217,210,40
Total Futures									1.286821819e+017	039,948,855,451	075,218,538,24	
Total Options									0.000000000	0	162,24	
Grand Total:									1.29e+017	039,948,855,451	075,218,700,40	