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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/09/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/11/2022	Bond Future			12.29732	72.76999	12.23783	73.05006			0.00	0	
ES33	On	02/02/2023	Bond Future			12.49025	74.09466	12.42797	74.38078			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.67159	71.72632	12.60654	72.01838			0.00	0	
ES33	On	03/08/2023	Bond Future			12.84774	73.16215	12.77982	73.46029			0.00	0	
ES33	On	02/11/2023	Bond Future			13.05789	70.74144	12.98695	71.04509			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.58957	70.85214	12.55054	71.06413			0.00	0	
ES42	On	02/02/2023	Bond Future			12.75824	72.14465	12.71744	72.36142			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.92406	69.26958	12.88146	69.49098			0.00	0	
ES42	On	03/08/2023	Bond Future			13.08042	70.65824	13.03604	70.88434			0.00	0	
ES42	On	02/11/2023	Bond Future			13.26583	67.72019	13.21954	67.95046			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			167.71390	167.71390	167.67466	167.67466			0.00	0	7,36

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	02/02/2023			169.04973	169.04973	169.01191	169.01191			0.00	0	1,9
I2025	On	04/05/2023			172.29804	172.29804	172.26052	172.26052			0.00	0	
I2025	On	03/08/2023			173.95938	173.95938	173.92189	173.92189			0.00	0	
I2025	On	02/11/2023			177.22111	177.22111	177.18270	177.18270			0.00	0	
Total I2025 Future											0.00	0	9,30
Total For I2025											0.00	0	9,30
I2029	On	03/11/2022			122.43525	122.43525	122.62600	122.62600			0.00	0	1,5
I2029	On	02/02/2023			124.66447	124.66447	124.86018	124.86018			0.00	0	7,
I2029	On	04/05/2023			125.74787	125.74787	125.94818	125.94818			0.00	0	
I2029	On	03/08/2023			128.26129	128.26129	128.46607	128.46607			0.00	0	
I2029	On	02/11/2023			129.30520	129.30520	129.51377	129.51377			0.00	0	
Total I2029 Future											0.00	0	2,24
Total For I2029											0.00	0	2,24
I2033	On	03/11/2022			115.46972	115.46972	115.43568	115.43568			0.00	0	1,28
I2033	On	02/02/2023			117.57166	117.57166	117.53860	117.53860			0.00	0	6,14
I2033	On	04/05/2023			118.43223	118.43223	118.39920	118.39920			0.00	0	
I2033	On	03/08/2023			120.79926	120.79926	120.76600	120.76600			0.00	0	
I2033	On	02/11/2023			121.61350	121.61350	121.57955	121.57955			0.00	0	
Total I2033 Future											0.00	0	7,42
Total For I2033											0.00	0	7,42
I2038	On	03/11/2022			130.93497	130.93497	131.22213	131.22213			5,892,073.65	45	5,4
I2038	On	02/02/2023			131.38656	131.38656	131.68063	131.68063			0.00	0	
I2038	On	04/05/2023			133.91164	133.91164	134.21228	134.21228			0.00	0	
I2038	On	03/08/2023			134.58346	134.58346	134.89076	134.89076			0.00	0	
I2038	On	02/11/2023			137.10659	137.10659	137.41934	137.41934			0.00	0	
Total I2038 Future											5,892,073.65	45	5,47
Total For I2038											5,892,073.65	45	5,47
I2046	On	03/11/2022			117.00301	117.00301	116.96775	116.96775			0.00	0	16,4
I2046	On	02/02/2023			119.13346	119.13346	119.09902	119.09902			0.00	0	
I2046	On	04/05/2023			119.36165	119.36165	119.32753	119.32753			0.00	0	
I2046	On	03/08/2023			121.74827	121.74827	121.71377	121.71377			0.00	0	
I2046	On	02/11/2023			121.89193	121.89193	121.85673	121.85673			0.00	0	
Total I2046 Future											0.00	0	16,41
Total For I2046											0.00	0	16,41
I2050	On	03/11/2022			121.38710	121.38710	121.35121	121.35121			0.00	0	11,7
I2050	On	02/02/2023			121.44971	121.44971	121.41487	121.41487			0.00	0	
I2050	On	04/05/2023			123.78385	123.78385	123.74912	123.74912			0.00	0	
I2050	On	03/08/2023			124.03211	124.03211	123.99742	123.99742			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/11/2023	Bond Future			126.35731	126.35731	126.32174	126.32174			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			9.15777	108.51476	9.09677	108.72632		5.00	651,088.56	6	64,27
R186	On	02/02/2023	Bond Future			9.30628	105.16624	9.23997	105.38303		5.20	0.00	0	
R186	On	04/05/2023	Bond Future			9.44296	107.16486	9.37083	107.38641		5.00	0.00	0	
R186	On	03/08/2023	Bond Future			9.56884	103.98206	9.49011	104.20847		4.99	0.00	0	
R186	On	02/11/2023	Bond Future			9.76290	105.90715	9.67670	106.13760		4.69	0.00	0	
Total R186 Future												651,088.56	6	64,27
R186	On	03/11/2022	Bond Future	8.23	Call			69.07000	0.06907	52,760	4.57	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			3,133.95000	3.13395	3,329,200	4.57	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			204.43000	0.20443	165,270	4.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,195.99000	2.19599	2,368,390	4.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			211.54000	0.21154	171,350	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,167.55000	2.16755	2,338,920	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			218.71000	0.21871	177,480	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,139.19000	2.13919	2,309,520	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			610.20000	0.61020	524,900	4.93	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,261.31000	1.26131	1,387,570	4.93	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			379.92000	0.37992	335,620	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,412.92000	3.41292	3,585,410	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			386.41000	0.38641	341,530	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,385.48000	3.38548	3,557,390	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			373.70000	0.37370	329,980	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,440.64000	3.44064	3,613,710	5.06	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,700.78000	2.70078	2,843,290	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,000.99000	1.00099	921,320	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,681.34000	2.68134	2,823,220	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,012.69000	1.01269	932,400	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,661.67000	2.66167	2,802,930	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			989.04000	0.98904	910,000	4.83	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,400.32000	2.40032	2,271,760	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,712.40000	1.71240	1,810,250	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,417.85000	2.41785	2,288,790	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,701.38000	1.70138	1,798,730	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,435.82000	2.43582	2,306,280	5.13	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,690.81000	1.69081	1,787,680	5.13	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,526.53000	2.52653	2,651,730	4.64	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,754.40000	1.75440	1,650,120	4.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	02/11/2023	Bond Future	9.38	Put			2,552.63000	2.55263	2,678,800	4.63	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,768.35000	1.76835	1,663,590	4.63	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,539.55000	2.53955	2,665,240	4.63	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,782.35000	1.78235	1,677,100	4.64	0.00	0	
Total R186 Option												0.00	0	8,62
Total For R186												651,088.56	6	72,85
R197	On	03/11/2022	Bond Future			339.00420	339.00420	338.93804	338.93804			0.00	0	83
R197	On	02/02/2023	Bond Future			336.25104	336.25104	336.18804	336.18804			0.00	0	
R197	On	04/05/2023	Bond Future			342.71406	342.71406	342.65188	342.65188			0.00	0	
R197	On	03/08/2023	Bond Future			340.32485	340.32485	340.26358	340.26358			0.00	0	
R197	On	02/11/2023	Bond Future			346.70357	346.70357	346.64069	346.64069			0.00	0	
Total R197 Future												0.00	0	83
Total For R197												0.00	0	83
R202	On	03/11/2022	Bond Future			252.69559	252.69559	252.50667	252.50667			0.00	0	6,14
R202	On	02/02/2023	Bond Future			252.55553	252.55553	252.36645	252.36645			0.00	0	46
R202	On	04/05/2023	Bond Future			257.40871	257.40871	257.21752	257.21752			0.00	0	
R202	On	03/08/2023	Bond Future			257.64559	257.64559	257.45192	257.45192			0.00	0	
R202	On	02/11/2023	Bond Future			262.47571	262.47571	262.27810	262.27810			0.00	0	
Total R202 Future												0.00	0	6,60
Total For R202												0.00	0	6,60
R2023	On	03/11/2022	Bond Future			7.27001	101.60833	7.14272	101.64716		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			0.02000	0.00002	0,000	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			273.22000	0.27322	312,030	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.02000	0.00002	0,000	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			270.16000	0.27016	308,970	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.03000	0.00003	0,000	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			267.10000	0.26710	305,900	0.20	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	23,96
R2030	On	03/11/2022	Bond Future			10.65282	89.00631	10.56185	89.41963		8.65	19,403,375.58	218	66,88
R2030	On	02/02/2023	Bond Future			10.81506	86.59960	10.71919	87.02154		9.12	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.97353	88.24619	10.87258	88.67667		8.79	0.00	0	
R2030	On	03/08/2023	Bond Future			11.13090	85.98514	11.02441	86.42446		8.73	0.00	0	
R2030	On	02/11/2023	Bond Future			11.31680	87.57678	11.20457	88.02419		8.28	0.00	0	
Total R2030 Future												19,403,375.58	218	72,08
R2030	On	03/11/2022	Bond Future	9.70	Call			105.61000	0.10561	72,930	7.54	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			4,148.10000	4.14810	4,528,740	7.54	0.00	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
R2030	On	03/11/2022	Bond Future	10.08	Call			404.26000	0.40426	309,160	7.97	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,635.70000	2.63570	2,953,920	7.97	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			416.82000	0.41682	319,540	7.99	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			231.85000	0.23185	278,420	10.48	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.09	Put			2,601.22000	2.60122	2,917,260	7.99	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			429.52000	0.42952	330,070	8.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,566.91000	2.56691	2,880,780	8.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			570.84000	0.57084	448,730	8.15	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			2,239.85000	2.23985	2,531,060	8.15	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			4,676.07000	4.67607	4,309,320	10.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			164.25000	0.16425	133,370	8.96	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			7,995.77000	7.99577	8,386,830	8.96	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			175.64000	0.17564	142,880	8.94	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			7,810.48000	7.81048	8,199,660	8.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			461.67000	0.46167	387,560	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			5,301.65000	5.30165	5,649,480	8.71	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			574.97000	0.57497	486,950	8.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			4,802.86000	4.80286	5,136,780	8.74	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			110.60000	0.11060	88,850	9.10	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			9,083.04000	9.08304	9,483,230	9.10	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			613.68000	0.61368	521,110	8.75	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.83	Put			4,654.27000	4.65427	4,983,640	8.75	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			729.99000	0.72999	624,310	8.77	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,258.02000	4.25802	4,574,280	8.77	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			214.40000	0.21440	175,410	8.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			7,262.29000	7.26229	7,645,240	8.86	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			799.77000	0.79977	686,580	8.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,049.76000	4.04976	4,358,510	8.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			812.60000	0.81260	698,090	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,016.35000	4.01635	4,323,780	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			584.47000	0.58447	495,330	8.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			4,765.49000	4.76549	5,098,290	8.74	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			3,273.30000	3.27330	2,998,720	9.75	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,354.61000	1.35461	1,501,970	9.75	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			3,842.17000	3.84217	3,545,920	9.95	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			1,113.12000	1.11312	1,238,810	9.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			787.82000	0.78782	675,900	8.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,084.07000	4.08407	4,394,090	8.78	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			4,473.59000	4.47359	4,157,130	10.16	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			902.14000	0.90214	1,007,620	10.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	11.12	Call			3,157.75000	3.15775	2,888,020	9.71	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,410.93000	1.41093	1,563,140	9.71	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			4,862.02000	4.86202	5,172,750	8.39	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			312.70000	0.31270	267,070	8.59	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			8,668.95000	8.66895	9,053,800	8.59	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			614.40000	0.61440	533,840	8.38	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			6,374.04000	6.37404	6,723,960	8.38	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			3,336.76000	3.33676	3,586,690	8.63	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			681.86000	0.68186	594,140	8.34	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put			6,025.12000	6.02512	6,367,880	8.34	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			777.10000	0.77710	679,750	8.32	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			5,614.66000	5.61466	5,947,790	8.32	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,025.42000	1.02542	905,670	8.39	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	11.34	Put			1,801.19000	1.80119	1,960,300	9.31	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call			1,652.82000	1.65282	1,485,400	8.56	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			3,616.53000	3.61653	3,879,590	8.56	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,836.31000	1.83631	1,656,960	8.63	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			3,361.32000	3.36132	3,612,450	8.63	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			1,855.47000	1.85547	1,674,920	8.63	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			722.61000	0.72261	795,300	10.42	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			1,874.73000	1.87473	1,692,980	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,312.33000	3.31233	3,561,060	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,094.37000	2.09437	1,899,480	8.72	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			3,053.17000	3.05317	3,288,760	8.72	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			3,771.81000	3.77181	3,500,440	9.31	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			683.88000	0.68388	753,030	10.49	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call			4,570.57000	4.57057	4,273,160	9.57	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,446.68000	1.44668	1,579,750	9.57	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call			5,855.60000	5.85560	5,525,480	9.97	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,038.99000	1.03899	1,139,350	9.97	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			7,343.30000	7.34330	6,985,510	10.42	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			7,574.63000	7.57463	7,213,300	10.49	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			2,120.99000	2.12099	1,933,980	8.49	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put			3,688.30000	3.68830	3,940,610	8.49	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			3,678.42000	3.67842	3,420,710	9.02	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			2,344.07000	2.34407	2,525,680	9.02	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			3,703.85000	3.70385	3,445,210	9.03	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			2,328.93000	2.32893	2,509,610	9.03	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			1,684.96000	1.68496	1,524,220	8.35	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.40	Put			4,318.79000	4.31879	4,597,370	8.35	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	12.59	Call			7,222.83000	7.22283	6,874,790	10.13	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			1,039.74000	1.03974	1,131,020	10.13	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call			8,157.90000	8.15790	7,795,090	10.40	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			854.93000	0.85493	931,440	10.40	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call			3,653.06000	3.65306	3,396,270	9.01	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			2,359.30000	2.35930	2,541,830	9.01	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			3,967.29000	3.96729	4,219,950	8.16	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,373.89000	2.37389	2,181,050	8.14	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			4,011.35000	4.01135	4,265,920	8.14	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,392.94000	2.39294	2,199,140	8.15	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			3,989.46000	3.98946	4,243,070	8.15	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,411.69000	2.41169	2,216,940	8.16	0.00	0	
Total R2030 Option												0.00	0	21,4
Total For R2030												19,403,375.58	218	93,5
R2032	On	03/11/2022	Bond Future			11.09399	84.52794	11.01362	84.93925		10.56	0.00	0	168,7
R2032	On	02/02/2023	Bond Future			11.25255	86.04737	11.16839	86.46720		10.95	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.40288	83.52278	11.31482	83.95113		11.21	0.00	0	
R2032	On	03/08/2023	Bond Future			11.54614	85.17651	11.45403	85.61368		10.76	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.72258	82.59673	11.62618	83.04186		10.68	0.00	0	
Total R2032 Future												0.00	0	171,3
R2032	On	03/11/2022	Bond Future	9.31	Call			2.82000	0.00282	1,670	9.03	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put			9,389.57000	9.38957	9,799,730	9.03	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			3.69000	0.00369	2,210	9.03	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put			9,095.77000	9.09577	9,505,600	9.03	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			6.19000	0.00619	3,800	9.02	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.92	Put			5,923.67000	5.92367	6,319,230	8.99	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			111.53000	0.11153	80,240	9.13	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			4,926.60000	4.92660	5,306,620	9.13	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call			136.98000	0.13698	99,900	9.20	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			4,676.21000	4.67621	5,050,440	9.20	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put			4,431.18000	4.43118	4,798,970	9.27	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			429.12000	0.42912	337,890	9.66	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			3,175.85000	3.17585	3,495,930	9.66	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call			526.81000	0.52681	420,740	9.77	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,899.51000	2.89951	3,204,750	9.77	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call			49.97000	0.04997	34,220	8.99	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			2,532.54000	2.53254	2,815,300	9.95	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			708.40000	0.70840	577,530	9.96	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			2,497.64000	2.49764	2,778,080	9.96	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	11.45	Call			2,932.30000	2.93230	2,633,300	11.40	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			731.01000	0.73101	843,320	11.40	0.00	0	7,50
R2032	On	03/11/2022	Bond Future	10.21	Call			166.67000	0.16667	123,150	9.27	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			8,512.59000	8.51259	8,921,510	9.02	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			3,308.91000	3.30891	2,994,370	11.58	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			614.06000	0.61406	710,830	11.58	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call			6,425.93000	6.42593	6,041,970	12.88	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			153.78000	0.15378	181,130	12.88	0.00	0	75
R2032	On	03/11/2022	Bond Future	10.66	Call			690.48000	0.69048	561,930	9.95	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			127.70000	0.12770	104,990	10.25	0.00	0	45
R2032	On	02/02/2023	Bond Future	9.31	Put			10,156.97000	10.15697	10,554,090	10.25	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			175.33000	0.17533	145,460	10.21	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			9,280.85000	9.28085	9,670,810	10.21	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			396.93000	0.39693	337,540	10.12	0.00	0	75
R2032	On	02/02/2023	Bond Future	9.92	Put			6,967.59000	6.96759	7,328,030	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			608.68000	0.60868	525,530	10.21	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,864.56000	5.86456	6,201,240	10.21	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.22	Call			675.37000	0.67537	585,390	10.25	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			5,606.50000	5.60650	5,936,350	10.25	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			878.26000	0.87826	768,870	10.35	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,951.00000	4.95100	5,261,440	10.35	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			892.24000	0.89224	781,580	10.36	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,911.70000	4.91170	5,220,870	10.36	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			906.18000	0.90618	794,260	10.36	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,872.40000	4.87240	5,180,310	10.36	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,054.97000	1.05497	930,060	10.43	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,491.11000	4.49111	4,786,030	10.43	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.67	Call			1,353.50000	1.35350	1,205,140	10.59	0.00	0	75
R2032	On	02/02/2023	Bond Future	10.67	Put			3,898.21000	3.89821	4,169,680	10.59	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,083.58000	4.08358	3,800,800	11.78	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,526.22000	1.52622	1,663,270	11.78	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			4,591.85000	4.59185	4,293,440	11.97	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,318.43000	1.31843	1,439,850	11.97	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			7,967.43000	7.96743	7,601,880	13.08	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			526.86000	0.52686	581,140	13.08	0.00	0	75
R2032	On	04/05/2023	Bond Future	10.87	Put			4,253.58000	4.25358	4,508,520	10.85	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			2,065.42000	2.06542	1,890,870	10.86	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,224.14000	4.22414	4,477,940	10.86	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			2,977.95000	2.97795	3,176,680	11.34	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			10,133.01000	10.13301	9,756,540	13.44	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032	On	04/05/2023	Bond Future	13.43	Put		608.05000	0.60805	659,930	13.44	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,568.99000	1.56899	1,423,820	10.67	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		5,053.95000	5.05395	5,337,130	10.67	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,044.35000	2.04435	1,870,940	10.85	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,086.35000	2.08635	1,910,650	10.87	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		4,194.60000	4.19460	4,447,250	10.87	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,246.70000	3.24670	3,017,080	11.34	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call		4,392.88000	4.39288	4,137,290	11.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,998.96000	2.99896	3,180,540	11.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,421.23000	4.42123	4,164,770	11.24	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,980.76000	2.98076	3,161,470	11.24	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,449.65000	4.44965	4,192,330	11.25	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,962.66000	2.96266	3,142,510	11.25	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		4,824.25000	4.82425	4,555,930	11.38	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,735.72000	2.73572	2,904,570	11.38	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,798.32000	4.79832	5,045,390	10.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		2,956.79000	2.95679	2,757,810	10.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,772.25000	4.77225	5,018,400	10.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		2,913.60000	2.91360	2,716,440	10.46	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,824.51000	4.82451	5,072,480	10.46	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		2,935.15000	2.93515	2,737,090	10.47	0.00	0	
Total R2032 Option											0.00	0	24,46
Total For R2032											0.00	0	195,84
R2035	On	03/11/2022	Bond Future			11.32587	85.59903	11.26609	85.94606	11.89	0.00	0	61,48
R2035	On	02/02/2023	Bond Future			11.47789	87.13639	11.41544	87.49075	12.51	0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.61431	84.29054	11.54926	84.65213	12.94	0.00	0	
R2035	On	03/08/2023	Bond Future			11.74579	85.95873	11.67801	86.32783	12.60	0.00	0	
R2035	On	02/11/2023	Bond Future			11.90777	83.05094	11.83716	83.42673	12.72	0.00	0	
Total R2035 Future											0.00	0	167,81
R2035	On	03/11/2022	Bond Future	9.82	Call		17.49000	0.01749	12,590	10.67	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		9,071.70000	9.07170	9,413,830	10.67	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		120.53000	0.12053	94,120	10.68	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put		6,023.39000	6.02339	6,344,010	10.68	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		313.28000	0.31328	256,320	10.97	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		2,117.20000	2.11720	2,306,190	11.71	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put		118.46000	0.11846	133,650	14.16	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call		976.45000	0.97645	846,250	11.50	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		2,606.03000	2.60603	2,822,860	11.50	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		1,115.97000	1.11597	973,860	11.59	0.00	0	97

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/11/2022	Bond Future	11.05	Put			2,387.62000	2.38762	2,592,540	11.59	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,319.50000	1.31950	1,161,460	11.71	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,508.95000	4.50895	4,799,020	10.97	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.14	Call			1,346.45000	1.34645	1,186,420	11.72	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,085.17000	2.08517	2,272,170	11.72	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			1,373.56000	1.37356	1,211,550	11.74	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,053.35000	2.05335	2,238,370	11.74	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			7,805.98000	7.80598	7,474,140	14.16	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			270.05000	0.27005	235,860	11.42	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.89	Put			9,632.47000	9.63247	9,952,640	11.42	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			1,042.82000	1.04282	944,990	11.78	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Put			5,627.10000	5.62710	5,883,630	11.78	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			230.29000	0.23029	200,350	11.42	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.81	Put			10,123.59000	10.12359	10,448,010	11.42	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			249.52000	0.24952	217,500	11.42	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			9,876.86000	9.87686	10,199,200	11.42	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,475.25000	1.47525	1,350,880	12.02	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			4,663.43000	4.66343	4,893,420	12.02	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			577.37000	0.57737	514,200	11.47	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.30	Put			7,284.03000	7.28403	7,575,220	11.47	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			978.32000	0.97832	884,880	11.74	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			5,808.63000	5.80863	6,069,550	11.74	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,909.81000	1.90981	1,762,660	12.26	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			3,968.13000	3.96813	4,175,340	12.26	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Call			1,076.27000	1.07627	976,220	11.80	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,537.90000	5.53790	5,792,210	11.80	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Call			1,454.23000	1.45423	1,331,060	12.01	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,702.46000	4.70246	4,933,650	12.01	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Call			9,941.04000	9.94104	9,623,380	15.25	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			512.12000	0.51212	548,820	15.25	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.88	Call			1,496.44000	1.49644	1,370,890	12.04	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,624.63000	4.62463	4,853,440	12.04	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,885.22000	1.88522	1,739,270	12.25	0.00	0	9f
R2035	On	02/02/2023	Bond Future	11.05	Put			4,002.49000	4.00249	4,210,900	12.25	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			4,690.36000	4.69036	4,448,150	13.48	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,779.31000	1.77931	1,891,460	13.48	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,840.06000	4.84006	4,594,330	13.54	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,713.02000	1.71302	1,821,650	13.54	0.00	0	3f
R2035	On	04/05/2023	Bond Future	10.42	Put			7,754.01000	7.75401	8,027,410	12.01	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,371.34000	1.37134	1,267,910	12.09	0.00	0	3f

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	10.60	Put		6,912.31000	6.91231	7,170,470	12.09	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		4,610.55000	4.61055	4,812,030	12.60	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		2,655.67000	2.65567	2,494,590	12.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		4,578.30000	4.57830	4,778,810	12.61	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		538.26000	0.53826	488,270	12.04	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		10,830.65000	10.83065	11,142,250	12.04	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		1,104.03000	1.10403	1,015,840	12.01	0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Put		1,858.47000	1.85847	1,956,950	14.15	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		9,520.19000	9.52019	9,220,110	15.06	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,094.29000	1.09429	1,155,800	15.06	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		2,554.96000	2.55496	2,397,730	12.57	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		4,708.41000	4.70841	4,912,770	12.57	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		2,630.30000	2.63030	2,470,190	12.60	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		2,681.16000	2.68116	2,519,130	12.62	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,546.22000	4.54622	4,745,780	12.62	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		6,723.24000	6.72324	6,460,130	14.15	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,184.97000	5.18497	4,964,570	13.11	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,505.24000	3.50524	3,653,940	13.11	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,217.05000	5.21705	4,995,950	13.12	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,484.29000	3.48429	3,632,290	13.12	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,153.28000	5.15328	4,933,590	13.10	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,526.63000	3.52663	3,676,040	13.10	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,797.01000	5.79701	6,002,730	12.43	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,495.05000	3.49505	3,324,230	12.44	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,765.87000	5.76587	5,970,840	12.44	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,519.86000	3.51986	3,348,290	12.45	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,735.21000	5.73521	5,939,430	12.45	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,470.68000	3.47068	3,300,610	12.43	0.00	0	
Total R2035 Option											0.00	0	13,14
Total For R2035											0.00	0	180,96
R2037	On	03/11/2022	Bond Future			11.46807	81.69480	11.40825	82.04624	12.70	1,797,285.60	22	66,08
R2037	On	02/02/2023	Bond Future			11.60930	78.90642	11.54695	79.26524	14.11	0.00	0	73,47
R2037	On	04/05/2023	Bond Future			11.74511	80.40727	11.68025	80.77344	13.90	0.00	0	
R2037	On	03/08/2023	Bond Future			11.87877	77.74113	11.81126	78.11487	14.29	0.00	0	
R2037	On	02/11/2023	Bond Future			12.02776	79.17980	11.95762	79.56033	13.69	0.00	0	
Total R2037 Future											1,797,285.60	22	139,53
R2037	On	03/11/2022	Bond Future	11.30	Call		1,456.78000	1.45678	1,289,810	12.79	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,098.61000	2.09861	2,283,080	12.79	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,484.98000	1.48498	1,316,060	12.80	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	03/11/2022	Bond Future	11.31	Put		2,067.20000	2.06720	2,249,720	12.80	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,513.61000	1.51361	1,342,730	12.82	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,036.29000	2.03629	2,216,850	12.82	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,548.78000	1.54878	1,419,160	13.44	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,618.94000	4.61894	4,848,140	13.44	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,570.87000	1.57087	1,440,030	13.46	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,579.99000	4.57999	4,807,970	13.46	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,592.95000	1.59295	1,460,890	13.47	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,541.10000	4.54110	4,767,860	13.47	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		1,706.62000	1.70662	1,568,440	13.54	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.10	Put		4,350.90000	4.35090	4,571,540	13.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,356.44000	4.35644	4,119,790	14.85	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1,968.35000	1.96835	2,090,520	14.85	0.00	0	6:
R2037	On	04/05/2023	Bond Future	11.03	Put		5,834.20000	5.83420	6,065,870	13.34	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,862.36000	4.86236	5,067,880	13.65	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,689.85000	2.68985	2,528,230	13.66	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,829.22000	4.82922	5,033,770	13.66	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,715.80000	2.71580	2,553,220	13.68	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,796.27000	4.79627	4,999,860	13.68	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		2,019.77000	2.01977	1,885,270	13.34	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Call		4,045.13000	4.04513	3,840,030	14.26	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Put		3,483.03000	3.48303	3,644,100	14.26	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		11,276.50000	11.27650	10,957,560	16.61	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		829.81000	0.82981	877,040	16.61	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.30	Call		2,664.03000	2.66403	2,503,380	13.65	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,250.46000	5.25046	5,026,370	14.71	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,562.61000	3.56261	3,712,260	14.71	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,282.40000	5.28240	5,057,600	14.73	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,540.78000	3.54078	3,689,720	14.73	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,314.70000	5.31470	5,089,180	14.74	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,519.37000	3.51937	3,667,590	14.74	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,861.89000	5.86189	6,065,800	13.53	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,656.88000	3.65688	3,481,760	13.51	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,923.80000	5.92380	6,129,210	13.51	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,682.45000	3.68245	3,506,580	13.52	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,892.60000	5.89260	6,097,260	13.52	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,708.45000	3.70845	3,531,830	13.53	0.00	0	
Total R2037 Option											0.00	0	2,47
Total For R2037											1,797,285.60	22	142,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022	Bond Future		11.53906	83.59536	11.49460	83.87632		13.44	0.00	0	52,26
R2040	On	02/02/2023	Bond Future		11.67544	80.59077	11.62908	80.87793		14.96	0.00	0	64,54
R2040	On	04/05/2023	Bond Future		11.80618	82.12385	11.75798	82.41692		14.75	0.00	0	
R2040	On	03/08/2023	Bond Future		11.93468	79.24131	11.88453	79.54057		15.20	0.00	0	
R2040	On	02/11/2023	Bond Future		12.07712	80.70765	12.02506	81.01232		14.58	0.00	0	
Total R2040 Future											0.00	0	116,82
R2040	On	03/11/2022	Bond Future	10.10	Call		24.70000	0.02470	19,260	12.05	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put		9,669.94000	9.66994	9,945,460	12.05	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call		177.00000	0.17700	147,890	12.13	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	10.60	Put		6,170.03000	6.17003	6,421,880	12.13	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		252.81000	0.25281	214,190	12.25	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.30	Put		2,538.85000	2.53885	2,695,800	13.10	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,148.99000	2.14899	2,288,210	13.29	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		351.15000	0.35115	301,350	12.37	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put		4,946.13000	4.94613	5,177,290	12.37	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		1,036.25000	1.03625	928,480	12.93	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.20	Put		2,937.17000	2.93717	3,110,360	12.93	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call		1,290.91000	1.29091	1,166,900	13.10	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	12.52	Put		302.94000	0.30294	327,560	15.31	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.39	Call		1,549.12000	1.54912	1,410,570	13.25	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,216.20000	2.21620	2,358,610	13.25	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,579.53000	1.57953	1,439,380	13.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,182.47000	2.18247	2,323,280	13.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,610.12000	1.61012	1,468,380	13.29	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put		5,542.46000	5.54246	5,784,800	12.25	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		1,899.71000	1.89971	1,743,880	13.44	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put		1,865.51000	1.86551	1,990,640	13.44	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call		3,903.83000	3.90383	3,684,070	14.36	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put		797.89000	0.79789	859,090	14.36	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		6,412.58000	6.41258	6,156,240	15.31	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		352.81000	0.35281	319,340	13.65	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		10,200.67000	10.20067	10,454,360	13.65	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		373.49000	0.37349	338,430	13.65	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put		9,999.08000	9.99908	10,251,180	13.65	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		1,307.05000	1.30705	1,216,880	14.13	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		5,839.24000	5.83924	6,036,230	14.13	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		1,367.16000	1.36716	1,274,160	14.17	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		5,696.80000	5.69680	5,890,960	14.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,675.73000	1.67573	1,569,160	14.35	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/02/2023	Bond Future	11.10	Put			5,069.94000	5.06994	5,250,530	14.35	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call			1,699.31000	1.69931	1,591,770	14.37	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put			5,027.31000	5.02731	5,206,930	14.37	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call			1,723.28000	1.72328	1,614,750	14.38	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			4,985.16000	4.98516	5,163,790	14.38	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call			1,895.37000	1.89537	1,779,970	14.48	0.00	0	62
R2040	On	02/02/2023	Bond Future	11.19	Put			4,696.64000	4.69664	4,868,400	14.48	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			4,794.57000	4.79457	4,600,670	15.92	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put			2,127.34000	2.12734	2,220,600	15.92	0.00	0	62
R2040	On	02/02/2023	Bond Future	12.24	Call			5,473.65000	5.47365	5,267,830	16.21	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put			1,815.15000	1.81515	1,896,490	16.21	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call			5,596.27000	5.59627	5,388,480	16.26	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put			1,764.92000	1.76492	1,844,290	16.26	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put			11,376.28000	11.37628	11,621,450	13.71	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put			8,065.09000	8.06509	8,276,820	13.69	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			1,747.99000	1.74799	1,652,530	13.84	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put			7,124.30000	7.12430	7,321,910	13.84	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call			2,924.30000	2.92430	2,790,680	14.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			5,091.13000	5.09113	5,250,580	14.32	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call			700.40000	0.70040	652,500	13.71	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put			5,055.63000	5.05563	5,214,310	14.33	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call			2,980.27000	2.98027	2,845,100	14.34	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			5,020.09000	5.02009	5,177,990	14.34	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call			3,122.63000	3.12263	2,983,580	14.40	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put			4,846.27000	4.84627	5,000,290	14.40	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			1,391.97000	1.39197	1,310,630	13.69	0.00	0	48
R2040	On	04/05/2023	Bond Future	12.78	Call			7,788.81000	7.78881	7,567,930	16.23	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			1,919.31000	1.91931	1,991,500	16.23	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call			10,549.67000	10.54967	10,303,390	17.20	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put			1,196.13000	1.19613	1,242,920	17.20	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call			2,952.35000	2.95235	2,817,960	14.33	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call			5,761.88000	5.76188	5,578,790	15.77	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put			3,850.82000	3.85082	3,966,990	15.77	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call			5,796.51000	5.79651	5,612,860	15.78	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put			3,827.89000	3.82789	3,943,500	15.78	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call			5,831.21000	5.83121	5,647,000	15.79	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			3,805.09000	3.80509	3,920,140	15.79	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			6,420.60000	6.42060	6,583,920	14.19	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			3,808.51000	3.80851	3,668,370	14.17	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			6,490.29000	6.49029	6,654,820	14.17	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/11/2023	Bond Future	11.59	Call		3,835.22000	3.83522	3,694,470	14.18	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6,455.19000	6.45519	6,619,110	14.18	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		3,862.36000	3.86236	3,721,010	14.19	0.00	0	
Total R2040 Option											0.00	0	11,46
Total For R2040											0.00	0	128,28
R2044	On	03/11/2022	Bond Future			11.52785	80.48231	11.48844	80.73620	14.26	0.00	0	72,9
R2044	On	02/02/2023	Bond Future			11.65614	77.54697	11.61507	77.80650	15.89	0.00	0	33,8
R2044	On	04/05/2023	Bond Future			11.77870	79.02216	11.73602	79.28714	15.67	0.00	0	
R2044	On	03/08/2023	Bond Future			11.89875	76.20352	11.85439	76.47407	16.18	0.00	0	
R2044	On	02/11/2023	Bond Future			12.03151	77.61363	11.98550	77.88906	15.53	0.00	0	
Total R2044 Future											0.00	0	106,72
R2044	On	03/11/2022	Bond Future	10.10	Call		25.02000	0.02502	19,940	12.78	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put		9,923.92000	9.92392	10,172,730	12.78	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		182.98000	0.18298	155,580	12.87	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	10.60	Put		6,291.83000	6.29183	6,518,320	12.87	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call		363.59000	0.36359	316,860	13.12	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,240.37000	2.24037	2,365,960	14.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,631.31000	1.63131	1,501,560	14.08	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,206.13000	2.20613	2,330,270	14.08	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put		5,030.22000	5.03022	5,237,380	13.12	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1,662.69000	1.66269	1,531,490	14.09	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,172.16000	2.17216	2,294,850	14.09	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1,334.63000	1.33463	1,219,530	13.89	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	11.30	Put		2,567.92000	2.56792	2,706,710	13.89	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1,600.11000	1.60011	1,471,810	14.06	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,841.18000	1.84118	1,738,610	15.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,951.88000	4.95188	5,108,840	15.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,866.38000	1.86638	1,762,920	15.32	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,909.48000	4.90948	5,065,550	15.32	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,891.78000	1.89178	1,787,420	15.33	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,867.37000	4.86737	5,022,540	15.33	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,122.99000	5.12299	5,264,200	15.22	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,076.57000	3.07657	2,952,090	15.23	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		5,086.99000	5.08699	5,227,490	15.23	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		5,051.21000	5.05121	5,191,010	15.24	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		4,107.75000	4.10775	3,960,700	15.67	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		4,020.78000	4.02078	4,138,710	15.67	0.00	0	4,00
R2044	On	04/05/2023	Bond Future	12.00	Call		4,977.34000	4.97734	4,814,590	16.04	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		3,362.55000	3.36255	3,464,780	16.04	0.00	0	4,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2044	On	04/05/2023	Bond Future	11.41	Call		3,047.53000	3.04753	2,923,760	15.22		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,105.74000	3.10574	2,980,560	15.24		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		5,807.50000	5.80750	5,641,550	16.72		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,975.68000	3.97568	4,080,280	16.72		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		5,842.54000	5.84254	5,676,090	16.73		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,952.03000	3.95203	4,056,130	16.73		0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		5,772.52000	5.77252	5,607,080	16.70		0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,999.47000	3.99947	4,104,580	16.70		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,691.31000	6.69131	6,837,620	15.31		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,027.44000	4.02744	3,897,770	15.33		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,656.05000	6.65605	6,801,810	15.33		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,055.85000	4.05585	3,925,630	15.34		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		6,620.96000	6.62096	6,766,170	15.34		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		3,999.11000	3.99911	3,869,990	15.31		0.00	0	
Total R2044 Option												0.00	0	11,80
Total For R2044												0.00	0	118,52
R2048	On	03/11/2022	Bond Future			11.44207	79.51922	11.40257	79.78160	14.80		0.00	0	256,86
R2048	On	02/02/2023	Bond Future			11.56263	80.98424	11.52150	81.25236	15.63		0.00	0	
R2048	On	04/05/2023	Bond Future			11.67757	78.06586	11.63486	78.33949	16.29		0.00	0	
R2048	On	03/08/2023	Bond Future			11.79046	79.57338	11.74609	79.85278	15.92		0.00	0	
R2048	On	02/11/2023	Bond Future			11.91727	76.63008	11.87124	76.91456	16.15		0.00	0	
Total R2048 Future												0.00	0	256,86
R2048	On	03/11/2022	Bond Future	10.00	Call		22.29000	0.02229	17,670	13.26		0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		10,441.01000	10.44101	10,698,770	13.26		0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		265.24000	0.26524	228,410	13.69		0.00	0	9
R2048	On	03/11/2022	Bond Future	10.60	Put		5,950.15000	5.95015	6,175,700	13.69		0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Call		368.85000	0.36885	321,390	13.82		0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		2,736.70000	2.73670	2,881,420	14.71		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		1,668.65000	1.66865	1,536,010	14.90		0.00	0	9
R2048	On	03/11/2022	Bond Future	11.30	Put		2,357.26000	2.35726	2,487,000	14.90		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		1,700.75000	1.70075	1,566,630	14.92		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,321.76000	2.32176	2,450,020	14.92		0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		5,306.85000	5.30685	5,521,770	13.82		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		1,733.17000	1.73317	1,597,580	14.94		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,286.68000	2.28668	2,413,470	14.94		0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		4,075.77000	4.07577	3,869,970	16.11		0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		881.30000	0.88130	937,880	16.11		0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		1,366.43000	1.36643	1,248,770	14.71		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,942.67000	1.94267	1,834,550	14.96		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/02/2023	Bond Future	11.08	Put		4,926.74000	4.92674	5,086,740	14.96	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		647.34000	0.64734	597,640	14.26	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put		8,636.13000	8.63613	8,854,550	14.26	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,996.27000	1.99627	1,886,260	14.99	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put		4,840.84000	4.84084	4,998,950	14.99	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,889.67000	1.88967	1,783,430	14.93	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		5,013.66000	5.01366	5,175,540	14.93	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,915.97000	1.91597	1,808,790	14.95	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,969.94000	4.96994	5,130,880	14.95	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,171.58000	5.17158	5,313,830	16.07	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,240.59000	3.24059	3,110,670	16.05	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,244.64000	5.24464	5,388,350	16.05	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,271.00000	3.27100	3,140,350	16.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,207.87000	5.20787	5,350,850	16.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,301.80000	3.30180	3,170,420	16.07	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,141.14000	6.14114	5,966,840	16.39	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,901.83000	3.90183	4,006,930	16.39	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,068.48000	6.06848	5,895,220	16.36	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,949.20000	3.94920	4,055,340	16.36	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,104.63000	6.10463	5,930,850	16.38	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,925.29000	3.92529	4,030,910	16.38	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,685.88000	6.68588	6,834,610	15.85	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,218.82000	4.21882	4,082,500	15.86	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,649.42000	6.64942	6,797,580	15.86	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,160.63000	4.16063	4,025,450	15.84	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,722.52000	6.72252	6,871,820	15.84	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,189.68000	4.18968	4,053,930	15.85	0.00	0	
Total R2048 Option											0.00	0	7,30
Total For R2048											0.00	0	264,16
R209	On	03/11/2022	Bond Future			11.30663	66.18438	11.24683	66.48850	13.41	0.00	0	20,2
R209	On	02/02/2023	Bond Future			11.43735	67.37404	11.37520	67.68451	14.15	0.00	0	2,06
R209	On	04/05/2023	Bond Future			11.55995	65.50294	11.49545	65.81973	14.61	0.00	0	1,2
R209	On	03/08/2023	Bond Future			11.67536	66.79978	11.60847	67.12310	14.28	0.00	0	
R209	On	02/11/2023	Bond Future			11.81431	64.88749	11.74492	65.21677	14.36	0.00	0	
Total R209 Future											0.00	0	23,53
R209	On	03/11/2022	Bond Future	9.25	Call		0.89000	0.00089	0,570	12.09	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		11,398.92000	11.39892	11,702,720	12.09	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		3.46000	0.00346	2,350	12.06	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		9,831.98000	9.83198	10,134,990	12.06	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	10.00	Call			34.79000	0.03479	25,850	12.01	0.00	0	7,7
R209	On	03/11/2022	Bond Future	11.00	Put			2,180.74000	2.18074	2,365,790	12.97	0.00	0	6,0
R209	On	03/11/2022	Bond Future	11.01	Call			924.63000	0.92463	803,800	12.99	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,148.78000	2.14878	2,332,070	12.99	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,085.96000	2.08596	2,265,730	13.02	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			2,245.41000	2.24541	2,043,310	13.86	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			971.36000	0.97136	1,073,380	13.86	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			228.35000	0.22835	184,890	12.28	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			4,199.24000	4.19924	4,459,900	12.28	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			904.20000	0.90420	785,130	12.97	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put			6,853.04000	6.85304	7,148,220	12.01	0.00	0	6,0
R209	On	03/11/2022	Bond Future	12.00	Call			4,074.45000	4.07445	3,816,300	14.78	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			384.91000	0.38491	430,880	14.78	0.00	0	7,7
R209	On	03/11/2022	Bond Future	11.02	Call			945.44000	0.94544	822,850	13.01	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,117.26000	2.11726	2,298,790	13.01	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			966.42000	0.96642	842,070	13.02	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,189.26000	1.18926	1,085,580	13.48	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			4,270.41000	4.27041	4,477,200	13.48	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,207.11000	1.20711	1,102,370	13.49	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			4,234.83000	4.23483	4,440,560	13.49	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,224.95000	1.22495	1,119,170	13.51	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			4,199.31000	4.19931	4,404,000	13.51	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			4,153.06000	4.15306	4,332,200	14.12	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call			614.03000	0.61403	559,700	13.59	0.00	0	7,5
R209	On	04/05/2023	Bond Future	10.00	Put			8,604.32000	8.60432	8,866,780	13.59	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call			1,979.12000	1.97912	1,850,930	13.99	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put			4,486.16000	4.48616	4,674,760	13.99	0.00	0	7,5
R209	On	04/05/2023	Bond Future	12.50	Put			1,495.25000	1.49525	1,575,220	16.04	0.00	0	7,5
R209	On	04/05/2023	Bond Future	11.09	Call			2,170.33000	2.17033	2,034,400	14.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			4,212.09000	4.21209	4,392,950	14.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,192.15000	2.19215	2,055,370	14.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			4,182.48000	4.18248	4,362,490	14.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,214.09000	2.21409	2,076,440	14.12	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			6,192.81000	6.19281	5,955,990	16.04	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			4,628.28000	4.62828	4,432,120	14.80	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			3,000.80000	3.00080	3,127,960	14.80	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			4,571.81000	4.57181	4,376,900	14.78	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			3,038.05000	3.03805	3,166,460	14.78	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call			4,600.02000	4.60002	4,404,480	14.79	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			3,019.37000	3.01937	3,147,150	14.79	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	02/11/2023	Bond Future	11.34	Put		5,052.72000	5.05272	5,230,860	13.97	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,105.52000	3.10552	2,953,720	13.98	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,024.87000	5.02487	5,202,350	13.98	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,061.77000	3.06177	2,911,310	13.96	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,080.41000	5.08041	5,259,230	13.96	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,083.75000	3.08375	2,932,610	13.97	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			231.31408	231.31408	231.43547	231.43547		0.00	0	7
R210	On	02/02/2023	Bond Future			235.52582	235.52582	235.65238	235.65238		0.00	0	30
R210	On	04/05/2023	Bond Future			236.92669	236.92669	237.05728	237.05728		0.00	0	
R210	On	03/08/2023	Bond Future			241.66295	241.66295	241.79702	241.79702		0.00	0	
R210	On	02/11/2023	Bond Future			242.95179	242.95179	243.08828	243.08828		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			10.97189	80.01384	10.89148	80.38459	9.99	0.00	0	34,05
R213	On	02/02/2023	Bond Future			11.13649	81.45086	11.05212	81.82934	10.19	0.00	0	
R213	On	04/05/2023	Bond Future			11.28516	79.44763	11.19683	79.83373	10.34	0.00	0	
R213	On	03/08/2023	Bond Future			11.42923	81.01951	11.33667	81.41357	9.88	0.00	0	
R213	On	02/11/2023	Bond Future			11.61263	78.97115	11.51559	79.37240	9.77	0.00	0	
Total R213 Future											0.00	0	34,05
R213	On	03/11/2022	Bond Future	9.13	Call			1.52000	0.00152	0,870	8.42	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			8,713.55000	8.71355	9,083,650	8.42	0	
R213	On	03/11/2022	Bond Future	9.19	Call			2.11000	0.00211	1,220	8.41	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			8,397.87000	8.39787	8,767,730	8.41	0	
R213	On	03/11/2022	Bond Future	9.84	Call			49.12000	0.04912	33,640	8.41	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,852.45000	2.85245	3,140,200	9.23	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			2,745.78000	2.74578	3,027,800	9.29	0	
R213	On	03/11/2022	Bond Future	9.98	Call			94.22000	0.09422	67,390	8.61	0	
R213	On	03/11/2022	Bond Future	9.98	Put			4,457.40000	4.45740	4,801,320	8.61	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			215.11000	0.21511	162,680	8.91	0	
R213	On	03/11/2022	Bond Future	10.19	Put			3,546.31000	3.54631	3,864,630	8.91	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			392.88000	0.39288	309,880	9.23	0	
R213	On	03/11/2022	Bond Future	9.84	Put			5,109.45000	5.10945	5,464,720	8.41	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			405.12000	0.40512	320,220	9.25	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,816.61000	2.81661	3,102,460	9.25	0	
R213	On	03/11/2022	Bond Future	10.39	Call			417.61000	0.41761	330,800	9.27	0	
R213	On	03/11/2022	Bond Future	10.39	Put			2,781.06000	2.78106	3,065,000	9.27	0	
R213	On	03/11/2022	Bond Future	10.40	Call			430.34000	0.43034	341,610	9.29	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	02/02/2023	Bond Future	9.16	Call		118.58000	0.11858	97,820	9.92	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		9,252.68000	9.25268	9,610,400	9.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		497.61000	0.49761	427,460	9.54	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,370.55000	5.37055	5,678,880	9.54	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		697.34000	0.69734	606,590	9.63	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,605.94000	4.60594	4,893,670	9.63	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		708.73000	0.70873	616,870	9.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,569.48000	4.56948	4,856,100	9.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		720.07000	0.72007	627,120	9.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,533.01000	4.53301	4,818,540	9.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		867.23000	0.86723	760,600	9.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,109.18000	4.10918	4,381,030	9.69	0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call		975.98000	0.97598	859,830	9.73	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,840.05000	3.84005	4,102,380	9.73	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,635.92000	5.63592	5,327,980	11.55	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		680.82000	0.68082	751,360	11.55	0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put		3,844.16000	3.84416	4,077,370	10.11	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,781.29000	1.78129	1,627,350	10.11	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,817.36000	3.81736	4,049,520	10.11	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,799.65000	1.79965	1,644,670	10.12	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,790.43000	3.79043	4,021,550	10.12	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,762.78000	1.76278	1,609,890	10.11	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,771.79000	3.77179	3,543,480	10.20	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,615.38000	2.61538	2,781,130	10.20	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,797.16000	3.79716	3,568,030	10.21	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,598.85000	2.59885	2,763,780	10.21	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,822.58000	3.82258	3,592,650	10.22	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,582.41000	2.58241	2,746,540	10.22	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,162.03000	4.16203	4,385,970	9.50	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,503.05000	2.50305	2,327,430	9.49	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,208.74000	4.20874	4,434,370	9.49	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,522.43000	2.52243	2,345,970	9.49	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,185.50000	4.18550	4,410,290	9.49	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,541.55000	2.54155	2,364,240	9.50	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	39,38
R214	On	03/11/2022	Bond Future			11.45623	63.58242	11.41685	63.79108	14.73	0.00	0	25,38
R214	On	02/02/2023	Bond Future			11.58302	64.72436	11.54206	64.93760	15.57	0.00	0	64,50
R214	On	04/05/2023	Bond Future			11.69589	62.65723	11.65343	62.87493	16.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R214	On	03/08/2023	Bond Future			11.80354	63.89724	11.75955	64.11949		15.81	0.00	0	
R214	On	02/11/2023	Bond Future			11.93422	61.78503	11.88865	62.01136		16.00	0.00	0	
Total R214 Future												0.00	0	89,88
R214	On	03/11/2022	Bond Future	11.34	Call			1,396.95000	1.39695	1,288,410	14.91	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			1,807.30000	1.80730	1,907,420	14.91	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			1,423.18000	1.42318	1,313,480	14.93	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			1,779.90000	1.77990	1,878,860	14.93	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			1,449.67000	1.44967	1,338,810	14.95	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			1,752.82000	1.75282	1,850,620	14.95	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			1,529.70000	1.52970	1,444,380	14.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,961.28000	3.96128	4,089,200	14.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			1,487.96000	1.48796	1,404,140	14.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			4,030.52000	4.03052	4,159,940	14.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			1,508.83000	1.50883	1,424,260	14.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			3,995.87000	3.99587	4,124,540	14.90	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			4,120.18000	4.12018	4,233,310	15.97	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			2,660.33000	2.66033	2,555,180	15.99	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			4,091.53000	4.09153	4,204,080	15.99	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			2,611.30000	2.61130	2,507,310	15.96	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			4,149.21000	4.14921	4,262,920	15.96	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			2,635.66000	2.63566	2,531,090	15.97	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			4,987.85000	4.98785	4,848,000	16.33	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			3,058.36000	3.05836	3,140,760	16.33	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			5,017.52000	5.01752	4,877,250	16.34	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			3,039.87000	3.03987	3,121,850	16.34	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			4,958.47000	4.95847	4,819,030	16.31	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			3,077.21000	3.07721	3,160,020	16.31	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			5,488.40000	5.48840	5,608,920	15.68	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			3,264.11000	3.26411	3,157,850	15.69	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			5,458.68000	5.45868	5,578,750	15.69	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			3,287.12000	3.28712	3,180,410	15.70	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			5,429.10000	5.42910	5,548,720	15.70	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			3,241.18000	3.24118	3,135,370	15.68	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	89,88
Total for Bond												27,743,823.39	291	1,495,17
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			823.57400	823.57400	826.57700	826.57700			8,235,740.00	1	86
GOVI On 02/02/2023 GOVI			838.36500	838.36500	841.43400	841.43400			0.00	0	
GOVI On 04/05/2023 GOVI			854.27100	854.27100	857.40200	857.40200			0.00	0	
GOVI On 03/08/2023 GOVI			871.14500	871.14500	874.34200	874.34200			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	02/11/2023	GOVI			887.29600	887.29600	890.55100	890.55100			0.00	0	
Total GOVI Future												8,235,740.00	1	86
GOVI	On	03/11/2022	GOVI	820.41	Call			61,670.00000	6.16700	31,640,000		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			61,570.00000	6.15700	31,540,000		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			61,470.00000	6.14700	31,440,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			94,060.00000	9.40600	124,750,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			93,860.00000	9.38600	124,550,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			93,960.00000	9.39600	124,650,000		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			45,220.00000	4.52200	13,910,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			45,420.00000	4.54200	14,110,000		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			45,320.00000	4.53200	14,010,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			371,220.00000	37.12200	339,250,000		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			371,120.00000	37.11200	339,150,000		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			371,320.00000	37.13200	339,350,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			47,410.00000	4.74100	14,860,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			47,310.00000	4.73100	14,760,000		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			47,510.00000	4.75100	14,960,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												8,235,740.00	1	86
Total for GOVI												8,235,740.00	1	86
AL37	On	03/11/2022	Index Future			827.27100	827.27100	828.87600	828.87600			0.00	0	
AL37	On	02/02/2023	Index Future			842.12900	842.12900	843.77400	843.77400			0.00	0	
AL37	On	04/05/2023	Index Future			858.10500	858.10500	859.78700	859.78700			0.00	0	
AL37	On	03/08/2023	Index Future			875.05600	875.05600	876.77400	876.77400			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	02/11/2023	Index Future			891.27900	891.27900	893.02800	893.02800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			946.68100	946.68100	951.03800	951.03800			0.00	0	
AL7T	On	02/02/2023	Index Future			963.68300	963.68300	968.13100	968.13100			0.00	0	
AL7T	On	04/05/2023	Index Future			981.96600	981.96600	986.50400	986.50400			0.00	0	
AL7T	On	03/08/2023	Index Future			1,001.36300	1,001.36300	1,005.99400	1,005.99400			0.00	0	
AL7T	On	02/11/2023	Index Future			1,019.92800	1,019.92800	1,024.64400	1,024.64400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			835.32900	835.32900	838.31500	838.31500			0.00	0	13
ALBI	On	02/02/2023	Index Future			850.33200	850.33200	853.38200	853.38200			0.00	0	
ALBI	On	04/05/2023	Index Future			866.46400	866.46400	869.57800	869.57800			0.00	0	
ALBI	On	03/08/2023	Index Future			883.58000	883.58000	886.75800	886.75800			0.00	0	
ALBI	On	02/11/2023	Index Future			899.96100	899.96100	903.19700	903.19700			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	03/11/2022	Index Future			327.23100	327.23100	327.32700	327.32700			0.00	0	70
IGOV	On	02/02/2023	Index Future			333.18700	333.18700	333.29000	333.29000			0.00	0	
IGOV	On	04/05/2023	Index Future			339.58700	339.58700	339.69300	339.69300			0.00	0	
IGOV	On	03/08/2023	Index Future			346.37100	346.37100	346.48100	346.48100			0.00	0	
IGOV	On	02/11/2023	Index Future			352.86800	352.86800	352.98000	352.98000			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	5.82000	94.18000			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.47500	93.52500	6.48500	93.51500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.55000	93.45000	6.55500	93.44500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.06500	92.93500	7.07000	92.93000			0.00	0	
JIBAR f	On	18/01/2023	Jibar Future			7.15000	92.85000	7.17500	92.82500			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			7.58000	92.42000	7.54500	92.45500			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.67000	92.33000	7.62500	92.37500			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.12500	91.87500	8.09000	91.91000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.24500	91.75500	8.17500	91.82500			0.00	0	1
JIBAR f	On	20/12/2023	Jibar Future			8.26000	91.74000	8.21000	91.79000			0.00	0	21
JIBAR f	On	20/03/2024	Jibar Future			8.26000	91.74000	8.21000	91.79000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.25500	91.74500	8.19500	91.80500			0.00	0	
Total Jibar Future												0.00	0	41

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										35,979,563.39	292	1,497,23
ABCPI3 On 07/12/2023 Spot Bond			1.77800	330.10170	1.77800	329.96857				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.84893				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.37967				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.02000	100.61599	10.02000	100.58911				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.97500	87.59365	11.97500	87.56583				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.08167				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.48728				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.67424				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.08855				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.46862				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN27 On 25/05/2027 Spot Bond					0.00000	102.54931				0.00	200,000,000	100,000,000

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 ABFN23 SPOT										0.00	200,000,000	100,000,000
Total For ABFN23										0.00	200,000,000	100,000,000
ABFN21 On 17/10/2024 Spot Bond					0.00000	101.69113				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN21 On 17/10/2029 Spot Bond					0.00000	104.22618				0.00	0	2,000,000,000
Total ABFN26 SPOT										0.00	0	2,000,000,000
Total For ABFN26										0.00	0	2,000,000,000
ABFN21 On 29/08/2023 Spot Bond					0.00000	100.60251				0.00	0	200,000,000
Total ABFN28 SPOT										0.00	0	200,000,000
Total For ABFN28										0.00	0	200,000,000
ABFN21 On 29/08/2025 Spot Bond					0.00000	100.73485				0.00	200,000,000	100,000,000
Total ABFN29 SPOT										0.00	200,000,000	100,000,000
Total For ABFN29										0.00	200,000,000	100,000,000
ABFN31 On 29/08/2028 Spot Bond					0.00000	101.00152				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	100.63613				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN31 On 15/11/2024 Spot Bond					0.00000	100.78043				0.00	0	10,000,000,000
Total ABFN33 SPOT										0.00	0	10,000,000,000
Total For ABFN33										0.00	0	10,000,000,000
ABFN31 On 07/02/2024 Spot Bond					0.00000	100.80976				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN31 On 07/02/2026 Spot Bond					0.00000	101.16026				0.00	0	1,900,000,000
Total ABFN36 SPOT										0.00	0	1,900,000,000
Total For ABFN36										0.00	0	1,900,000,000
ABFN31 On 07/02/2029 Spot Bond					0.00000	101.71561				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN31 On 16/09/2022 Spot Bond					0.00000	101.32853				0.00	0	250,000,000
Total ABFN39 SPOT										0.00	0	250,000,000
Total For ABFN39										0.00	0	250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.50862				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.36381				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	101.02241				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.83880				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.85893				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.87335				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.24386				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.31203				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.22194				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.15140				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.92232				0.00	0	2,000,000,00
Total ABFN50 SPOT										0.00	0	2,000,000,00
Total For ABFN50										0.00	0	2,000,000,00
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.02075				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	101.00698				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.40051				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.41063				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.41913				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGNO On 27/06/2025 Spot Bond					0.00000	101.13982				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGNO On 27/06/2027 Spot Bond					0.00000	101.29940				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGNO On 27/06/2029 Spot Bond					0.00000	101.20660				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.51321				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.14903				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.03766				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.39554				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.42565				0.00	0	

Contract 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			6.49000	6.49000	6.49000	153.81781				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	45.37967	100.00000	45.26371				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.22000	2.22000	2.22000	164.66434				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.17000	3.17000	3.17000	222.92868				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	238.67650				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.49000	8.49000	8.49000	99.78979				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.93500	8.93500	8.93500	107.63218				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.02000	103.56784	7.02000	103.54817				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.62500	108.13978	8.62500	108.11497				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.34500	108.58489	9.34500	108.55795				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.46000	106.74740	7.46000	106.72616				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			9.37000	98.01228	9.37000	97.98789				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.22306	100.00000	12.19615				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.90000	329.61813	1.90000	329.48410				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.81000	11.81000	11.81000	100.23782				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.57539				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.53335				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.45752				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.52950				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.52950				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.56529				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.56529				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	190.00390				0.00	0	
Total ACL203 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ACL203									0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	191.99098			0.00	0	
Total ACL204 SPOT									0.00	0	
Total For ACL204									0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.46221			0.00	0	
Total ACL217 SPOT									0.00	0	
Total For ACL217									0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.25028			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.30925			0.00	0	
Total AECI03 SPOT									0.00	0	
Total For AECI03									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.51784			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.25709			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.27466			0.00	0	1,200,000,00
Total AGL02 SPOT									0.00	0	1,200,000,00
Total For AGL02									0.00	0	1,200,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	103.26326			0.00	0	100,000,00
Total AGL03 SPOT									0.00	0	100,000,00
Total For AGL03									0.00	0	100,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.49762			0.00	908,700,000	220,000,00
Total AGT01 SPOT									0.00	908,700,000	220,000,00
Total For AGT01									0.00	908,700,000	220,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.32585			0.00	2,751,900,000	807,000,00
Total AGT02 SPOT									0.00	2,751,900,000	807,000,00
Total For AGT02									0.00	2,751,900,000	807,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.39117			0.00	0	
Total AGT03 SPOT									0.00	0	
Total For AGT03									0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.95989			0.00	0	

Contract 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	100.81412				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.84058				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.23500	96.23357	9.23500	96.20997				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.88051				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.01350				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.17950				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.74417				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.28325				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.01500	101.18015	9.01500	101.15591				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.27000				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.29459				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	100.30970				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.77393				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.81968				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.27190				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.29448				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.30957				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.41484				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.40810				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.48543				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.30201				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.29635				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.31709				0.00	0	
Total AHF7C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.30993				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.87984				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.42606				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.18000	105.62706	9.18000	105.60116				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			9.73000	101.73931	9.73000	101.71304				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.84000	89.01450	12.84000	88.98440				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.35000	199.87442	5.35000	199.77464			64,588,480,620,000.00	12,072,613,200	6,036,306,60	
Total AIRL01 SPOT									64,588,480,620,000.00	12,072,613,200	6,036,306,60	
Total For AIRL01									64,588,480,620,000.00	12,072,613,200	6,036,306,60	
APF07 On 25/06/2023 Spot Bond					0.00000	101.32467				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.89724				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.85965				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.70600				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.68678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.33128				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.99000	253.64083	4.99000	253.51666				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.60000	219.18861	5.60000	219.07772				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.04000	213.43233	4.04000	213.33326				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.97000	117.64398	4.97000	117.58653				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.61183				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.67052				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.36328				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.44429				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.29912				0.00	0	10,000,00
Total ASN279 SPOT										0.00	0	10,000,00
Total For ASN279										0.00	0	10,000,00
ASN28 On 21/08/2023 Spot Bond					0.00000	100.29383				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28 On 13/09/2025 Spot Bond					0.00000	99.83290				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.30930				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.44959				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	102.38299				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.17500	4.17500	4.17500	115.87993				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.12500	5.12500	5.12500	104.08579				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.52842				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.71348				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.55634				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.90210				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.08000	116.07623	5.08000	116.01921				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.47057				0.00	0	
Total ASN341 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.94510				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.59690				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.41798				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	101.41798				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN365 On 30/08/2024 Spot Bond					0.00000	100.12409				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN369 On 20/06/2024 Spot Bond					0.00000	101.83824				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	101.55893				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN374 On 20/12/2024 Spot Bond					0.00000	102.05455				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN381 On 06/11/2023 Spot Bond					0.00000	101.80058				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	99.80033				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN384 On 15/03/2023 Spot Bond					0.00000	99.80033				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN388 On 20/12/2022 Spot Bond					0.00000	101.83159				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.75427				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.27562				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.45656				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	101.39690				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.60719				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.00002				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	104.83719				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	101.28626				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	101.32092				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.68792				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	

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 20/03/2023 Spot Bond					0.00000	101.99272				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	104.73213				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.80286				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.80953				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.47500	9.47500	9.47500	100.82393				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.27500	11.27500	11.27500	99.50423				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.72559				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.81563				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	102.09874				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.79006				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	114.10323				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			11.06000	11.06000	11.06000	99.23008				0.00	0	
Total ASN486 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN486									0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.04565			0.00	0	
Total ASN489 SPOT									0.00	0	
Total For ASN489									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.83714			0.00	0	
Total ASN497 SPOT									0.00	0	
Total For ASN497									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.83714			0.00	0	
Total ASN498 SPOT									0.00	0	
Total For ASN498									0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.40463			0.00	0	
Total ASN507 SPOT									0.00	0	
Total For ASN507									0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.63000	96.36456	10.63000	96.33729		1,815,604,000,000.00	170,800,000	69,100,00	
Total ASN508 SPOT								1,815,604,000,000.00	170,800,000	69,100,00	
Total For ASN508								1,815,604,000,000.00	170,800,000	69,100,00	
ASN50: On 21/12/2026 Spot Bond			9.81000	96.09940	9.81000	96.07426		0.00	0		
Total ASN509 SPOT								0.00	0		
Total For ASN509								0.00	0		
ASN51: On 21/12/2026 Spot Bond			10.36000	94.94510	10.36000	94.91889		0.00	0		
Total ASN510 SPOT								0.00	0		
Total For ASN510								0.00	0		
ASN51: On 21/12/2026 Spot Bond			10.36000	94.94510	10.36000	94.91889		0.00	0		
Total ASN511 SPOT								0.00	0		
Total For ASN511								0.00	0		
ASN52: On 31/07/2024 Spot Bond			9.10000	100.89876	9.10000	100.87436		0.00	0		
Total ASN522 SPOT								0.00	0		
Total For ASN522								0.00	0		
ASN52: On 31/07/2024 Spot Bond			11.05000	101.08727	11.05000	101.05772		0.00	0		
Total ASN525 SPOT								0.00	0		
Total For ASN525								0.00	0		
ASN53: On 31/07/2024 Spot Bond			11.00000	101.08245	11.00000	101.05304		0.00	0		
Total ASN530 SPOT								0.00	0		
Total For ASN530								0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.50000	101.03424	10.50000	101.00615		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	101.03424	10.50000	101.00615				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	101.26896				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.73278				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.23396				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.97000	100.73423	10.97000	100.70500				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			11.06000	100.00622	11.06000	100.25480				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.92000	100.56988	10.92000	100.54084				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.20594				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.92214				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	99.67171				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN57: On 20/12/2022 Spot Bond					0.00000	101.35492				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.89104				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.82663				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	103.39700				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.30000	100.83331	9.30000	100.80855				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.96267				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.93347				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.86537				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.88353				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.17148				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.76720				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.85097				0.00	0	
Total ASN610 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.56252				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.65226				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.46975				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.14576				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.64530				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.40127				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.05062				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.20543				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.58624				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.72464				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.00012				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.79832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	99.84458				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	101.05300				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.45810				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	100.15049				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	100.38152				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.23291				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	101.32000				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	101.65950				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.72254				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN682 On 31/08/2026 Spot Bond					0.00000	100.05040				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN683 On 22/06/2026 Spot Bond					0.00000	102.37999				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	

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 31/03/2032 Spot Bond					0.00000	101.43502				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.78702				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.81630				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.12567				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.79868				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.51238				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.52289				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.86980				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.56733				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.69330				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.40422				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.47634				0.00	0	
Total ASN715 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	99.73805				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2022 Spot Bond					0.00000	101.01266				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	101.11131				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN720 On 12/06/2024 Spot Bond					0.00000	99.85304				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN722 On 15/10/2022 Spot Bond					0.00000	100.92142				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN730 On 05/06/2023 Spot Bond					0.00000	100.00010				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN734 On 31/07/2026 Spot Bond					0.00000	100.79453				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.04062				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	101.47110				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN740 On 20/06/2026 Spot Bond					0.00000	101.45982				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN744 On 20/06/2026 Spot Bond					0.00000	101.48084				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN745 On 25/11/2024 Spot Bond					0.00000	95.55394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.76112				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.82201				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.72905				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.06384	10.06384	10.06384	103.63956				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	99.73820				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	100.97797				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.84155				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.75642				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.75738				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	99.76312				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	101.30371				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN818 On 06/04/2025 Spot Bond					0.00000	101.29364				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	101.18139				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.98870				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	101.53555				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	101.41881				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.04656				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.24558				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	101.24240				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	101.12840				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.97718				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN833 On 14/04/2027 Spot Bond					0.00000	100.97718				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN834 On 31/01/2025 Spot Bond					0.00000	100.84167				0.00	0	
Total ASN834 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	101.51647				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.79936				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.79311				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.79311				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.97530				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	101.83597				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.74943				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.75494				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.77147				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.89796				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.89282				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	101.45991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	101.50211				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.04068				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.94660				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86 On 29/10/2025 Spot Bond					0.00000	100.81567				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	101.74893				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	101.21687				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	99.91947				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	99.91947				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	99.93086				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	99.81856				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86 On 14/06/2027 Spot Bond					0.00000	99.81856				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86 On 30/09/2027 Spot Bond					0.00000	101.74999				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87 On 15/09/2022 Spot Bond					0.00000	101.34233				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87 On 21/06/2027 Spot Bond					0.00000	101.37640				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87 On 27/09/2022 Spot Bond					0.00000	101.14547				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87 On 20/06/2027 Spot Bond					0.00000	101.52023				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88 On 20/06/2027 Spot Bond					0.00000	101.48855				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88 On 02/05/2023 Spot Bond					0.00000	100.74679				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88 On 09/03/2028 Spot Bond					0.00000	99.91540				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88 On 18/04/2029 Spot Bond					0.00000	101.03703				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88 On 29/06/2028 Spot Bond					0.00000	101.12474				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88 On 15/09/2028 Spot Bond					0.00000	99.78208				0.00	0	
Total ASN888 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN888										0.00	0	
ASN88 On 31/01/2024 Spot Bond			11.51000	102.34008	11.51000	101.23653				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90 On 20/06/2027 Spot Bond					0.00000	100.52579				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90 On 31/01/2030 Spot Bond					0.00000	100.43458				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90 On 20/06/2026 Spot Bond					0.00000	100.30762				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.29825				0.00	0	300,000,00
Total BAW22 SPOT										0.00	0	300,000,00
Total For BAW22										0.00	0	300,000,00
BAW29 On 22/02/2023 Spot Bond					0.00000	100.74560				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.11504				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.52000	101.02185	7.52000	101.00147				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.98710				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.10082				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.92163				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.14489				0.00	0	2,000,000,00

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 BAW38 SPOT										0.00	0	2,000,000.00
Total For BAW38										0.00	0	2,000,000.00
BAWGL On 22/08/2025 Spot Bond					0.00000	100.27180				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.27849				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			12.42000	12.42000	12.42000	104.56094				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.15848				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 30/09/2022 Spot Bond					0.00000	101.26387				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.82660				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	102.20842				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	100.99818				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	101.95419				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/01/2023 Spot Bond					0.00000	101.69839				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	101.78963				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.73754				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.93160				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	104.48305				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.95131				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.89025				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.65392				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.69901				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.65343				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.54943				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.63535				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	101.69935				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.79073				0.00	0	
Total BAYA97 SPOT										0.00	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 BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.78985				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.01746				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.25513				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.06334				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.01836				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.05503				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.33891				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	102.01783				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.99985				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	102.01746				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.36500	9.36500	9.36500	97.74524				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.72182				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.21821				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.93826				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.76824				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.28516				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	82.14266				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.29371				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	84.03779				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.14000	99.92493	9.14000	99.94995				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.81149				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL18 On 30/09/2022 Spot Bond					0.00000	101.58327				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.58177				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	99.86529				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.89940				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.92000	104.82499	7.92000	104.80286				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.32489				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.71700				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.14115				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.19054				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.22841				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.88215				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.11258				0.00	0	
Total BNPP02 SPOT										0.00	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 BNPP02										0.00	0	
BNPP0: On 21/02/2023 Spot Bond					0.00000	97.94200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	86.05300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	57.67700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	41.44100				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	101.28117				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2: On 10/11/2022 Spot Bond					0.00000	100.46479				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.20696				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.38758				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.32972				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.40816				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.27467				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.09740				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.64551				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.66337				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.46462				0.00	0	20,000,00
Total BPPF32 SPOT										0.00	0	20,000,00
Total For BPPF32										0.00	0	20,000,00
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.60528				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	101.26448				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.96180				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.54264				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.45072				0.00	0	1,990,000,00
Total CBL30 SPOT										0.00	0	1,990,000,00
Total For CBL30										0.00	0	1,990,000,00
CCT01 On 23/06/2023 Spot Bond			8.86000	105.33198	8.86000	105.30703				0.00	0	7,168,503,00
Total CCT01 SPOT										0.00	0	7,168,503,00
Total For CCT01										0.00	0	7,168,503,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT02 On 12/06/2024 Spot Bond			9.16000	106.61575	9.16000	106.58967				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.71000	102.91257	9.71000	102.88606				0.00	0	1,858,600,00
Total CCT03 SPOT										0.00	0	1,858,600,00
Total For CCT03										0.00	0	1,858,600,00
CCT04 On 17/07/2027 Spot Bond			11.25000	11.25000	11.25000	98.99737				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.92201				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.18322				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.19329				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.14418				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.20071				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.64959				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.42550	4.77000	105.66300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.55000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.52758				0.00	0	
Total CLN345 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.93500	107.13927	8.93500	107.11382				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	112.01564	8.70700	110.61300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.74362				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	104.79663				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.35000	103.76263	11.35000	103.73150				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	115.96083	6.50000	108.67300				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.01900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.44957				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.45903				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.45620				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			4.92000	154.77989	4.92000	154.70451				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.36000	153.22860	5.36000	153.15218				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.40642				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.58000	102.73357	8.58000	102.70973				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.46471				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.08267				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.13584				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.74268				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.97730				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.72355				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.15361				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.54040				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN516 On 15/09/2022 Spot Bond			10.04000	99.75305	10.04000	99.72568				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.09000	103.46057	10.09000	103.43241				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.24894				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.85876				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.14427				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.30000	99.92362	9.30000	99.89819				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.20408				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.03155				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.05875				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.29255				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	99.85876				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.55483				0.00	0	
Total CLN533 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.92065				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			10.59000	100.80004	10.59000	100.77177				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.38766				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.88182				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.03578				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	151.09600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.29062				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			10.06000	100.29800	10.06000	100.27125				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			10.11000	104.30361	10.11000	104.27566				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.20000	103.09449	10.20000	103.06662				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	309.66101				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.46742				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.50299				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.25892				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.13551				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	128.17000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.54235				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.56000	102.11043	10.56000	102.11358				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.06000	103.46795	10.06000	103.44035				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.86479				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.40018				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 17/01/2024 Spot Bond					0.00000	102.62352				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.51875				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.29000	102.32049	10.29000	102.29259				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.52241				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.52077				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	99.79621				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.68086				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.88714				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.23120				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.54864				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.75080				0.00	0	
Total CLN583 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.89735				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.30582				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.08224				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	105.29570				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.44119				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.67228				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.46524				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.34000	157.54359	3.34000	126.38995				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.43490				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.39781				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.25571				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.53000	9.53000	9.53000	101.83830				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.17109				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.86630				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.44119				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.44119				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.48800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			9.11500	9.11500	9.11500	100.08589				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.61318				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.72486				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.86217				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.91600				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.29180				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN609 On 30/04/2023 Spot Bond			9.69000	103.03497	9.69000	103.00833				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	100.86412				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.94874				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	99.95984				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.25884				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.11913				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	99.18400				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	103.18571				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.74210				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.08690				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.78319				0.00	0	
Total CLN620 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN620										0.00	0	
CLN62 On 28/10/2022 Spot Bond					0.00000	100.80992				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	97.02800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.89320				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			8.12000	101.32177	8.12000	101.29993				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.39661				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	99.25097				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.78000	60.46912	12.78000	79.58369				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	100.29110				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.76000	97.33852	10.76000	97.31081				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.39524				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.29290				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.28158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.54892				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.90790				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.28309				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.39387				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.57485				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.42128				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.82014				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.28422				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.41799				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.00933				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.42010				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN648 On 19/08/2025 Spot Bond					0.00000	100.52011				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.12234				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.39387				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.33424				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.39387				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 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	
CLN655 On 22/03/2030 Spot Bond					0.00000	101.73400				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	101.71239				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.66394				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.96713				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.39700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	100.58800				0.00	0	
Total CLN662 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	120.40900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	146.69700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.23172				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.31741				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.45412				0.00	0	1,445,000,00
Total CLN667 SPOT										0.00	0	1,445,000,00
Total For CLN667										0.00	0	1,445,000,00
CLN667 On 02/05/2023 Spot Bond					0.00000	103.57513				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.94268				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.15200				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.42584				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			3.91848	158.38334	3.91848	128.65466				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			3.91848	158.38334	3.91848	128.65549				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.43268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.45093				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.42825				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.17378				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	102.40077				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	99.96228				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.37446				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.40768				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.70650				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.63572				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.63551				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.92117				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69 On 26/09/2023 Spot Bond					0.00000	101.32562				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.45959				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.50367				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.71418				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.20162				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	107.19337				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.01883				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.48179				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.25220				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.84006				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.27670				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	100.46004				0.00	0	
Total CLN707 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.19988				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.43018				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	81.75443				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	81.99717				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	101.39475				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.45438				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.43848				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.43848				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.43848				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	80.79416				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.40840				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	79.79228				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	80.11437				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.07144				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	80.82391				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.33681				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.33681				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.33681				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.35756				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.35756				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.35756				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.32049				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.35773				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.99572				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	101.43139				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	94.17448				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.96403				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	102.25091				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	115.89700				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.87223				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.38930				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.52923				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.71774				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	96.30900				0.00	0	
Total CLN744 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.07446				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.04556				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	101.45953				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.83207				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 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	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.52333				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.14778				0.00	0	
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			7.77000	7.77000	7.77000	100.39638				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.10920				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.30937				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	102.24668				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.41739				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.61215				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.72180				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.57498				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.77000	7.77000	7.77000	100.39638				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN768 On 23/09/2026 Spot Bond					0.00000	101.50907				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	104.51191				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	97.61383				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	81.27939				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	86.60007				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.15927				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.85727				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.55000	6.55000	6.55000	121.22567				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.03390				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.05282				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.74223				0.00	0	
Total CLN779 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN779										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.74696				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78 On 19/08/2025 Spot Bond			11.02000	11.02000	11.02000	99.56831				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.83678				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.77061				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.78101				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	101.42541				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78 On 21/12/2027 Spot Bond					0.00000	101.29333				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	101.42541				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	106.33459				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	106.16726				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.83694				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	98.51200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.83694				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	96.34064				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.89816				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.83694				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.42547				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.83694				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.83710				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.84138				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.84138				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.04129				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	86.09680				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.74980				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.97103				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.84622				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.04211				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.78006				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	101.34523				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.36500	97.76969	9.36500	97.74524				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.35549				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.92179				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	101.65881				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.49352				0.00	0	
Total CLN813 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN813										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.49352				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	100.83694				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.83716				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.84622				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.74224				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.83694				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.83716				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.42548				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.83716				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.83716				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.83683				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.83716				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	86.93549				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.83694				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.21042				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.01719				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.83683				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.93718				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.04055				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.04068				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.04069				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN837 On 31/08/2029 Spot Bond					0.00000	100.04060				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.75005				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.44519				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	101.33803				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	102.41800				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	101.89100				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	100.74300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	99.96050				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.28097				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	101.28277				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.46706				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	101.46705				0.00	0	
Total CLN848 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.46669				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	100.89863				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	101.66054				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	101.19412				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	101.24812				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.22156				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	101.25162				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	101.21942				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	101.17953				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	82.71555				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.94146				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.97106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.89393				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	99.91913				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	108.91687				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	102.08000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	104.44000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	101.19537				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.61417				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.72345				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.73279				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.72806				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.23878				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN873 On 31/08/2025 Spot Bond					0.00000	100.04055				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.62094				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.76290				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.73304				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.38265				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.44202				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.41472				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.39114				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.82101				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN882 On 31/01/2030 Spot Bond					0.00000	100.37775				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.57800				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.55000	104.93447	9.55000	104.90772				0.00	0	
Total COJ05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For COJ05									0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.33000	102.71725	11.33000	102.68633			0.00	0	68,870,70
Total COJ08 SPOT									0.00	0	68,870,70
Total For COJ08									0.00	0	68,870,70
COJG0 On 09/06/2024 Spot Bond			10.64000	101.72268	10.64000	101.69388			0.00	0	
Total COJG01 SPOT									0.00	0	
Total For COJG01									0.00	0	
COT01 On 03/04/2023 Spot Bond			9.01500	103.92225	9.01500	103.89721			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			13.12000	93.03169	13.12000	92.99940			0.00	0	
Total COT02 SPOT									0.00	0	
Total For COT02									0.00	0	
COT03 On 05/06/2028 Spot Bond			11.71000	93.14767	11.71000	93.11871			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.78535			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.90787			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.27977			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.50953			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.46000	10.46000	10.46000	103.00888			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.20855			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.53377			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.47269				0.00	0	1,500,000.00
Total DSY06 SPOT										0.00	0	1,500,000.00
Total For DSY06										0.00	0	1,500,000.00
DSY07 On 21/05/2029 Spot Bond					0.00000	100.28685				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.07424				0.00	0	1,000,000.00
Total DTF001 SPOT										0.00	0	1,000,000.00
Total For DTF001										0.00	0	1,000,000.00
DTF002 On 28/06/2025 Spot Bond					0.00000	101.10609				0.00	0	2,500,000.00
Total DTF002 SPOT										0.00	0	2,500,000.00
Total For DTF002										0.00	0	2,500,000.00
DV23 On 27/02/2023 Spot Bond			7.53000	101.36148	7.53000	101.34131				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	71.10389	100.00000	70.97223				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	71.10389	100.00000	70.97223				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.08000	101.30118	9.08000	101.27673				0.00	0	4,840,000.00
Total DV24 SPOT										0.00	0	4,840,000.00
Total For DV24										0.00	0	4,840,000.00
DV24/R On 18/02/2024 Spot Bond			9.69000	100.48975	9.69000	100.46391				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.48975	9.69000	100.46391				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.66000	96.58906	10.66000	96.56180				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.76000	93.14844	11.76000	93.11952				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	100.51002	10.10000	100.48311				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.51002	10.10000	100.48311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22(On 24/10/2022 Spot Bond					0.00000	100.84855				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.88808				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.19903				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.75873				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.85584				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	99.78909				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	98.84493				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.33599				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.67135				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.98127				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.69869				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.22607				0.00	0	50,000,00
Total DVFB30 SPOT										0.00	0	50,000,00
Total For DVFB30										0.00	0	50,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.59660				0.00	0	100,000,00
Total DVFB31 SPOT										0.00	0	100,000,00
Total For DVFB31										0.00	0	100,000,00
DVFC2 On 15/12/2026 Spot Bond					0.00000	99.77991				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.77310				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.49000	101.83220	8.49000	101.80920				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.25000	115.66126	5.25000	115.60393				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.97000	104.45973	4.97000	104.40873				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	144.43495	2.25000	144.37490				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.38000	162.37297	3.38000	162.30054				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.39500	148.78038	3.39500	148.71396				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.40000	144.13284	3.40000	144.06847				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.07000	118.89965	5.07000	118.84119				0.00	0	
Total EL31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.94000	106.76763	4.94000	106.71558				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	144.43495	2.25000	144.37490				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	166.70514				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	164.00759				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	151.28528				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	153.43219				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	127.36381				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	126.45330				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	123.47393				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	114.77088				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	110.58286				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	112.36076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	92.98973				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	93.27968				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	99.87448				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	102.68347				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	102.86616				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.77000	102.31633	10.77000	102.28717				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.66000	12.66000	12.66000	94.72735				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.71000	12.71000	12.71000	98.90897				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			10.86000	10.86000	10.86000	101.21561				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.86000	10.86000	10.86000	100.81944				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.63500	12.63500	12.63500	70.19974				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM08 On 18/06/2030 Spot Bond			11.93000	11.93000	11.93000	98.52970				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.63500	12.63500	12.63500	91.96905				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.43199				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.96199				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.84239				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.87659				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.56199				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.06045				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.14864				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	99.95996				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	99.82277				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.50646				0.00	0	
Total EPFC50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	99.83376				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.49822				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.11331				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.99244				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.72839				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	101.32698				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	101.02884				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.49617				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.66827				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.39655				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.41206				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.40422				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.41974				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.40451				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.38632				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.40183				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.77000	101.94020	7.77000	101.91913			106,647,988,923,000.00	13,725,609,900	14,075,203,300	
Total ES23 SPOT									16,647,988,923,000.00	13,725,609,900	14,075,203,300	
Total For ES23									16,647,988,923,000.00	13,725,609,900	14,075,203,300	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.09470	10.00000	101.06803			0.00	0	0	
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.80000	97.59720	9.80000	97.57169			6,434,291,920,000.00	656,560,400	12,833,321,800	
Total ES26 SPOT									6,434,291,920,000.00	656,560,400	12,833,321,800	
Total For ES26									6,434,291,920,000.00	656,560,400	12,833,321,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.35810	7.85000	103.33636			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.15000	71.97705	12.09000	72.24156			8,256,802,230,000.00	679,572,200	1,231,440,200	
Total ES33 SPOT									8,256,802,230,000.00	679,572,200	1,231,440,200	
Total For ES33									8,256,802,230,000.00	679,572,200	1,231,440,200	
ES33/R On 15/09/2033 Spot Bond			7.50000	99.82010	7.50000	99.80012			0.00	0	0	
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.45500	74.29409	12.41500	74.49085			5,218,856,735,000.00	419,017,000	10,533,612,000	
Total ES42 SPOT									5,218,856,735,000.00	419,017,000	10,533,612,000	
Total For ES42									5,218,856,735,000.00	419,017,000	10,533,612,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42/R On 25/04/2042 Spot Bond			8.50000	103.09463	8.50000	103.07118				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.62500	11.62500	11.62500	100.23014				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			12.74500	12.74500	12.74500	95.62533				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.13184				0.00	0	100,000,00
Total EXX05 SPOT										0.00	0	100,000,00
Total For EXX05										0.00	0	100,000,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.56445				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.28317				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.44135				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.78995				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.92731				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.65510				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.68859				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.28584				0.00	0	
Total FIFG03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FIG03										0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	100.30102				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	100.30482				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	100.58193				0.00	200,000,000	100,000,00
Total FRB22 SPOT										0.00	200,000,000	100,000,00
Total For FRB22										0.00	200,000,000	100,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.77736				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.15018				0.00	1,506,400,000	813,900,00
Total FRB24 SPOT										0.00	1,506,400,000	813,900,00
Total For FRB24										0.00	1,506,400,000	813,900,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.89556				0.00	2,251,600,000	567,900,00
Total FRB25 SPOT										0.00	2,251,600,000	567,900,00
Total For FRB25										0.00	2,251,600,000	567,900,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.02643				0.00	0	1,000,000,00
Total FRB26 SPOT										0.00	0	1,000,000,00
Total For FRB26										0.00	0	1,000,000,00
FRB27 On 03/06/2026 Spot Bond			9.44000	104.93387	9.44000	104.90742				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.11040				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.16368				0.00	0	2,100,000,00
Total FRB29 SPOT										0.00	0	2,100,000,00
Total For FRB29										0.00	0	2,100,000,00
FRB30 On 19/04/2026 Spot Bond			9.36000	99.47558	9.36000	99.45071			153,504,000,000.00		16,400,000	9,200,00

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 FRB30 SPOT									153,504,000,000.00	16,400,000	9,200,00
Total For FRB30									153,504,000,000.00	16,400,000	9,200,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.25098			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.38000	331.68637	1.38000	331.55616			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.24500	2.24500	2.24500	164.56859			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.24000	222.23692	3.24000	222.13853			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.12000	4.12000	4.12000	116.26278			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.93500	4.93500	4.93500	232.43826			0.00	0	250,000,00
Total FRBI33 SPOT									0.00	0	250,000,00
Total For FRBI33									0.00	0	250,000,00
FRBI46 On 31/03/2046 Spot Bond			5.12000	101.95003	5.12000	101.89976			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.08000	102.26208	5.08000	102.21185			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.81000	8.81000	8.81000	83.31433			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.85000	8.85000	8.85000	82.42347			0.00	0	
Total FRBZ03 SPOT									0.00	0	
Total For FRBZ03									0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.52000	3.52000	3.52000	159.77373			0.00	0	
Total FRC169 SPOT									0.00	0	
Total For FRC169									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC171 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.25785				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.44852				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.97299				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.66400	9.66400	9.66400	100.86621				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.28506				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	101.58631				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.23000	3.23000	3.23000	119.71672				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.65346				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	101.43289				0.00	0	
Total FRC285 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.06000	3.06000	3.06000	117.60461				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.41173				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 14/05/2024 Spot Bond					0.00000	100.44775				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.45342				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	102.08680				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.82776				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.12249				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.04360				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.25810				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.13619				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.02357				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.38643				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.56093				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 20/06/2024 Spot Bond					0.00000	101.69137				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC312 On 13/10/2026 Spot Bond					0.00000	102.69232				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC314 On 15/09/2033 Spot Bond					0.00000	101.63553				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC315 On 31/07/2034 Spot Bond					0.00000	100.82351				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC316 On 20/12/2024 Spot Bond					0.00000	101.54411				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC317 On 20/12/2026 Spot Bond					0.00000	101.69109				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	101.82556				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC321 On 20/06/2026 Spot Bond					0.00000	101.57543				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC322 On 02/04/2024 Spot Bond					0.00000	101.10239				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC323 On 20/12/2022 Spot Bond					0.00000	101.89049				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC327 On 30/09/2022 Spot Bond					0.00000	101.11139				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.14009				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.55980				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.88394				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	100.35236				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	102.13364				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.25810				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.58889				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.96029				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	101.41787				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.94049				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	101.80021				0.00	0	
Total FRC346 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.31312				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.18657				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.90982				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.89992				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.03412				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.10817				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.10019				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	100.97251				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.92781				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.93478				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.55152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.96369				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.83801				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	101.20684				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.64763				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.53852				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.83734				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	102.22159				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.04034				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	103.68077				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	103.69117				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.97414				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 25/04/2023 Spot Bond					0.00000	100.97072				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.78676				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.14469				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.03505				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.02459				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.43254				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.66614				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.59651				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.41277				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.41277				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.39088				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.39088				0.00	0	
Total FRC387 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.32472				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.90796				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.00143				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.74526				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	101.76950				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.58392				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.50376				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.90793				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.81938				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	99.12587				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.87934				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.95392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	101.01561				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.02500	11.02500	11.02500	99.55999				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	102.15331				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	100.51708				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			13.33000	13.33000	13.33000	102.73349				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	101.41905				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	101.39668				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	101.12624				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	101.84812				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			11.52000	11.52000	11.52000	104.08660				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	100.90796				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41 On 30/04/2025 Spot Bond					0.00000	100.97925				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.05307				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	101.01702				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.12423				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41 On 31/05/2025 Spot Bond					0.00000	100.04786				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41 On 20/06/2027 Spot Bond					0.00000	97.10316				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	100.97916				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.05253				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	101.00908				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42 On 30/04/2026 Spot Bond					0.00000	100.90796				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42 On 27/09/2028 Spot Bond					0.00000	101.56940				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42 On 27/09/2028 Spot Bond					0.00000	101.52991				0.00	0	
Total FRC422 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.52991				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.04381				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.90787				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.79711				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.84228				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	100.49222				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.34506				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.37038				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.25761				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.30060				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.23410				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.24736				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	100.14772				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		5,000,000,000	2,500,000,000	
Total FRC436 SPOT								10,000,000,000,000.00		5,000,000,000	2,500,000,000	
Total For FRC436								10,000,000,000,000.00		5,000,000,000	2,500,000,000	
FRC436 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00		3,000,000,000	3,000,000,000	
Total FRC437 SPOT								10,000,000,000,000.00		3,000,000,000	3,000,000,000	
Total For FRC437								10,000,000,000,000.00		3,000,000,000	3,000,000,000	
FRI33 On 28/02/2033 Spot Bond			4.62000	109.06848	4.62000	109.01598			0.00	0		
Total FRI33 SPOT									0.00	0		
Total For FRI33									0.00	0		
FRI38 On 31/01/2038 Spot Bond			4.82000	119.82244	4.82000	119.76441			0.00	0		
Total FRI38 SPOT									0.00	0		
Total For FRI38									0.00	0		
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.81719				0.00	0	
Total FRJ022 SPOT									0.00	0		
Total For FRJ022									0.00	0		
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.02736				0.00	0	
Total FRJ23 SPOT									0.00	0		
Total For FRJ23									0.00	0		
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.68089				0.00	0	
Total FRJ24 SPOT									0.00	0		
Total For FRJ24									0.00	0		
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.93750				0.00	0	5,000,000,000
Total FRJ25 SPOT									0.00	0	5,000,000,000	
Total For FRJ25									0.00	0	5,000,000,000	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.09498				0.00	0	
Total FRJ26 SPOT									0.00	0		
Total For FRJ26									0.00	0		
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.12586				0.00	200,000,000	2,100,000,000
Total FRJ27 SPOT									0.00	200,000,000	2,100,000,000	
Total For FRJ27									0.00	200,000,000	2,100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ275 On 20/04/2024 Spot Bond					0.00000	101.12704				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.84352				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.13341				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ295 On 20/04/2024 Spot Bond					0.00000	100.76775				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.30449				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.36800	4.36800	4.36800	109.99048				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.79000	4.79000	4.79000	120.20569				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.49906				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.93000	118.22029	4.93000	118.16268				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.97000	231.82453	4.97000	231.71114				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.07000	116.21771	5.07000	116.16066				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	231.71114				0.00	0	
Total FRS112 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS112									0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.42000	160.21520	3.42000	160.14356			0.00	0	
Total FRS114 SPOT									0.00	0	
Total For FRS114									0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	110.78478	3.70500	110.73441			0.00	0	
Total FRS115 SPOT									0.00	0	
Total For FRS115									0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.87000	119.09103	4.87000	119.03319			0.00	0	
Total FRS119 SPOT									0.00	0	
Total For FRS119									0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.09000	229.35168	5.09000	229.23874			0.00	0	
Total FRS120 SPOT									0.00	0	
Total For FRS120									0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.14000	228.33065	5.14000	228.21791			0.00	0	
Total FRS121 SPOT									0.00	0	
Total For FRS121									0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.60000	163.28546	2.60000	163.21604			0.00	0	
Total FRS122 SPOT									0.00	0	
Total For FRS122									0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.17000	227.72065	5.17000	227.60802			0.00	0	
Total FRS123 SPOT									0.00	0	
Total For FRS123									0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.07000	116.21771	5.07000	116.16066			0.00	0	
Total FRS124 SPOT									0.00	0	
Total For FRS124									0.00	0	
FRS126 On 31/03/2028 Spot Bond			3.53000	218.99774	3.53000	218.89909			0.00	0	110,000,00
Total FRS126 SPOT									0.00	0	110,000,00
Total For FRS126									0.00	0	110,000,00
FRS127 On 31/01/2038 Spot Bond			5.82000	106.15212	5.82000	106.09790			0.00	0	
Total FRS127 SPOT									0.00	0	
Total For FRS127									0.00	0	
FRS129 On 31/03/2028 Spot Bond			3.74000	216.68608	3.74000	216.58723			0.00	0	
Total FRS129 SPOT									0.00	0	
Total For FRS129									0.00	0	
FRS130 On 31/03/2028 Spot Bond			3.80000	216.03079	3.80000	215.93190			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.68000	217.64397	5.68000	217.53340				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.77000	106.78990	5.77000	106.73549				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.07000	5.07000	5.07000	116.16066				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.05000	116.50133	5.05000	116.44419				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.61000	218.11379	3.61000	218.01505				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.45000	222.12056	5.45000	222.00906				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			3.74000	216.68608	3.74000	216.58723				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			3.74000	216.68608	3.74000	216.58723				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.14100	223.35531	3.14100	223.25700				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.37000	160.40038	3.37000	160.32887				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.09000	212.89554	4.09000	212.79643				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15(On 31/03/2028 Spot Bond			4.13000	212.46723	4.13000	212.36808				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.34000	160.51161	3.34000	160.44017				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			3.60500	218.16891	3.60500	218.07017				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.14000	4.14000	4.14000	212.26115				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.83347				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.90676				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	101.43069				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	101.37923				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	170.95759				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	137.33300				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	183.11759				0.00	0	
Total FRS187 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	189.74494				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.59221				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.65509				0.00	0	10,000,00
Total FRS199 SPOT										0.00	0	10,000,00
Total For FRS199										0.00	0	10,000,00
FRS20 On 12/08/2025 Spot Bond					0.00000	100.50630				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.20735				0.00	0	10,100,00
Total FRS201 SPOT										0.00	0	10,100,00
Total For FRS201										0.00	0	10,100,00
FRS20 On 14/10/2025 Spot Bond					0.00000	100.95552				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.36365				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 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	
FRS21 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	
FRS21 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	
FRS22 On 20/12/2024 Spot Bond					0.00000	101.27068				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.41787				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.46214				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	120.37534				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	102.63401				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	105.74850				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	100.09030				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	70.58978				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	99.88115				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	105.10415				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	101.30958				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS248 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	
FRS253 On 22/02/2024 Spot Bond					0.00000	96.21336				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.05460				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	110.70278				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.86900				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.04666				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	101.40344				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	112.31649				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.41264				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	101.40527				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	101.72281				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	101.89136				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.10089				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	101.48021				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.51000	10.51000	10.51000	94.60255				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.51000	10.51000	10.51000	94.60255				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28(On 25/10/2026 Spot Bond					0.00000	100.87029				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28(On 13/11/2023 Spot Bond					0.00000	100.57764				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28(On 31/01/2030 Spot Bond			11.83900	11.83900	11.83900	89.13460				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29(On 12/02/2024 Spot Bond					0.00000	91.91074				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29(On 20/01/2023 Spot Bond					0.00000	90.08682				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29(On 26/01/2023 Spot Bond					0.00000	94.87841				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29 ^t On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 ^t On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 ⁱ On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS29 ^t On 09/05/2025 Spot Bond					0.00000	101.03345				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 ^t On 12/05/2023 Spot Bond					0.00000	102.26459				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 ^t On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 ⁱ On 16/05/2027 Spot Bond					0.00000	100.42336				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 ⁱ On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30 ^t On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 ^v On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 ^t On 06/07/2023 Spot Bond					0.00000	101.13123				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 ^t On 30/04/2026 Spot Bond					0.00000	100.90796				0.00	0	
Total FRS306 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	100.76234				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.09000	1.09000	1.09000	332.71987				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			0.78500	334.07584	0.78500	333.95007				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			0.83000	0.83000	0.83000	333.76815				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.66020				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.77000	111.18790	4.77000	111.13420				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.46000	71.61383	4.46000	117.11282				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.49000	2.49000	2.49000	163.63367				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.77000	2.77000	2.77000	162.57316				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			1.89000	1.89000	1.89000	329.52375				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.14000	7.14000	7.14000	100.41776				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.60000	106.88787	8.60000	106.86328				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.61000	103.95392	8.61000	103.93011				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.03500	105.64285	9.03500	105.61734			848,979,196,000.00		93,965,600	64,029,40
Total FRX26 SPOT									848,979,196,000.00		93,965,600	64,029,40
Total For FRX26									848,979,196,000.00		93,965,600	64,029,40
FRX27 On 07/03/2027 Spot Bond			9.48000	102.52694	9.48000	102.50114				0.00	0	21,205,10
Total FRX27 SPOT										0.00	0	21,205,10
Total For FRX27										0.00	0	21,205,10
FRX28 On 26/07/2028 Spot Bond			9.37000	104.46970	9.37000	104.44371				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.20000	98.66224	10.20000	98.63556				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.14000	96.82660	10.14000	96.80058				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.76500	103.11322	10.76500	103.08368				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.72500	73.79895	11.72500	73.77598				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.46752				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.27114				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.26163				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.26806				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.26995				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.68475				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.72314				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.74230				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.69131				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.88134				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
GH5A11 On 25/11/2022 Spot Bond					0.00000	100.27360				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A21 On 25/11/2024 Spot Bond					0.00000	100.55671				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A31 On 25/11/2026 Spot Bond					0.00000	100.21719				0.00	0	
Total GH5A31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.22221				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.28604				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.72000	120.25268	3.72000	120.19789				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.31608				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.05900	106.10283	8.05900	106.07993				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.01018				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.87000	106.93283	7.87000	106.91028				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.81213				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.70602				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.11862				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.79500				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.40749				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.17225				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.91980				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.33061				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.13532				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.88815				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.22395				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.68966				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.24799				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.16616				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.70270				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.29736				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT41 On 20/11/2024 Spot Bond					0.00000	100.50099				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.69543				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.15315				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.50101				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.25391				0.00	0	100,000,00
Total GRT48 SPOT										0.00	0	100,000,00
Total For GRT48										0.00	0	100,000,00
GRT49 On 10/06/2025 Spot Bond					0.00000	99.87234				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	99.86728				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.19468				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.19604				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.70162				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.32524				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.35697				0.00	0	
Total H12T3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	101.05789				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.14824				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.28847				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.27969				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	99.94581				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	99.87637				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.16974				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.15151				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.23366				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.70000	330.41143	1.70000	330.27883				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			1.88000	1.88000	1.88000	340.42313				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.93000	97.29008	10.93000	97.26194				0.00	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 HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.77000	79.43655	4.77000	110.12892				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.91000	84.21225	11.91000	84.18578		2,262,957,168,000.00		190,004,800	3,869,467,700	
Total HWAY34 SPOT								2,262,957,168,000.00		190,004,800	3,869,467,700	
Total For HWAY34								2,262,957,168,000.00		190,004,800	3,869,467,700	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.04163	100.00000	10.01953				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.94000	83.42656	11.94000	83.40027				0.00	0	4,590,000,000
Total HWAY35 SPOT										0.00	0	4,590,000,000
Total For HWAY35										0.00	0	4,590,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.03838	100.00000	10.01629				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	100.13632				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			1.92000	165.88639	1.92000	165.81889		296,890,562,304,000.00	154,630,501,200	647,180,040,100		
Total I2025 SPOT								16,890,562,304,000.00	154,630,501,200	647,180,040,100		
Total For I2025								16,890,562,304,000.00	154,630,501,200	647,180,040,100		
I2029 On 31/03/2029 Spot Bond			3.28000	122.34552	3.25000	122.51295		60,981,210,272,000.00	18,591,832,400	185,353,212,300		
Total I2029 SPOT								10,981,210,272,000.00	18,591,832,400	185,353,212,300		
Total For I2029								10,981,210,272,000.00	18,591,832,400	185,353,212,300		
I2033 On 28/02/2033 Spot Bond			4.12000	114.21152	4.12000	114.15812		373,206,336,264,000.00	90,584,062,200	483,601,570,500		
Total I2033 SPOT								13,206,336,264,000.00	90,584,062,200	483,601,570,500		
Total For I2033								13,206,336,264,000.00	90,584,062,200	483,601,570,500		
I2038 On 31/01/2038 Spot Bond			4.19000	129.50815	4.17000	129.76977		435,216,075,988,000.00	103,870,185,200	527,302,030,500		
Total I2038 SPOT								15,216,075,988,000.00	103,870,185,200	527,302,030,500		
Total For I2038								15,216,075,988,000.00	103,870,185,200	527,302,030,500		
I2046 On 31/03/2046 Spot Bond			4.22000	117.68331	4.22000	117.62811		108,258,475,162,000.00	25,653,667,100	449,022,428,600		
Total I2046 SPOT								18,258,475,162,000.00	25,653,667,100	449,022,428,600		
Total For I2046								18,258,475,162,000.00	25,653,667,100	449,022,428,600		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2050 On 31/12/2050 Spot Bond			4.18000	120.06432	4.18000	120.00821				306,696,653,736,000.00	73,372,405,200	494,178,515,700
Total I2050 SPOT										16,696,653,736,000.00	73,372,405,200	494,178,515,700
Total For I2050										16,696,653,736,000.00	73,372,405,200	494,178,515,700
IBG01 On 07/02/2025 Spot Bond					0.00000	100.52930				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.54437				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.55000	331.00819	1.55000	330.87670				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.60907				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.54850				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.49012				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.87923				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.88543				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.28420				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.49211				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.57372				0.00	0	
Total IBL137 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.51422				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.26334				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.40749				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.17100				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.19863				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.20451				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.31368				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.67923				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.61421				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.73309				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.80951				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.86185				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.88769				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.58501				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.47366				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.88068				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.77456				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.20816				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.41222				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.87474				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.87146				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.98063				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.82810				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL196 On 08/11/2022 Spot Bond					0.00000	100.64686				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.56847				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.51620				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.05297				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.05438				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.33493				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.90948				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.91277				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	99.92371				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.91605				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.65257				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.71166				0.00	0	
Total IBL208 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.35221				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond					0.00000	100.24602				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond					0.00000	100.22630				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond					0.00000	100.22630				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond					0.00000	100.22630				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	99.50630				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.42021				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.28863				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	101.06257				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.92700				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.30460				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.84504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.42000	8.42000	8.42000	101.62252				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.54908				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.77000	8.77000	8.77000	101.63987				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.21190				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.60468				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.30031				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	99.91893				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	99.82788				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	99.82351				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.38661				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.32000	9.32000	9.32000	100.86680				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL233 On 29/06/2025 Spot Bond					0.00000	101.21793				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.26437				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.70678				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	99.58770				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.56333				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.81430				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.88726				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			11.16000	100.94506	11.16000	96.38051				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.73323				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.76557				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.59105				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.26000	10.26000	10.26000	96.45628				0.00	0	
Total IBL244 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.40688				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.60000	102.75252	8.60000	102.72901				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.97000	103.43732	6.97000	103.41786				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.92148				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.90000	102.01548	9.90000	101.98870				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.26000	103.59383	11.26000	103.56606				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.48000	103.78429	10.48000	103.75532				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.50970				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.89510				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.47781				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.56889				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.20505				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.35882				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.85683				0.00	0	100,000,00
Total IDCG22 SPOT										0.00	0	100,000,00
Total For IDCG22										0.00	0	100,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.30347				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.46435				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.21000	101.09269	9.21000	101.06782				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.80014				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.75370				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.55568				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.88388				0.00	0	50,000,00
Total INLV07 SPOT										0.00	0	50,000,00
Total For INLV07										0.00	0	50,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	104.54937				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.83217				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV10 On 06/03/2027 Spot Bond					0.00000	99.97405				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.41928				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.34366				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.35794				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.62984				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.89393				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.52818				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.53490				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.54664				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.08480				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.19642				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.52325				0.00	0	
Total IPF33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.29305				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.25591				0.00	0	1,450,000,00
Total IPFG01 SPOT										0.00	0	1,450,000,00
Total For IPFG01										0.00	0	1,450,000,00
IV019 On 31/03/2028 Spot Bond			4.40000	209.60198	4.40000	209.50265				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.89180				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.30000	210.65794	4.30000	210.55869				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.14693				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.21923				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.28090				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.59859				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.07099				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.80684				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.06945				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.48330				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.48000	101.49525	7.48000	101.47489				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.18618				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.12320				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.60000	100.40022	7.60000	100.37988				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.95163				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.53000	100.04680	7.53000	100.10214				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.83912				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC202 On 31/08/2023 Spot Bond			7.47000	100.04581	7.47000	100.02554				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.90083				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.34870				0.00	560,000,000	280,000,000
Total IVC204 SPOT										0.00	560,000,000	280,000,000
Total For IVC204										0.00	560,000,000	280,000,000
IVC206 On 29/11/2022 Spot Bond			6.18000	6.18000	6.18000	101.58797				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.96152				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.30231				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.11372				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.83000	7.83000	7.83000	99.78249				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.53000	8.53000	8.53000	99.00112				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.82180				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.79443				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.07000	7.07000	7.07000	102.60490				0.00	0	
Total IVC215 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IVC215									0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.82000	102.29510	8.82000	102.27098			0.00	0	
Total IVC216 SPOT									0.00	0	
Total For IVC216									0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.57000	101.85842	7.57000	101.33415			0.00	0	
Total IVC217 SPOT									0.00	0	
Total For IVC217									0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.51781			0.00	0	
Total IVC221 SPOT									0.00	0	
Total For IVC221									0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.46000	9.46000	9.46000	100.31774			0.00	0	
Total IVC222 SPOT									0.00	0	
Total For IVC222									0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.73846			0.00	0	
Total IVC223 SPOT									0.00	0	
Total For IVC223									0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.34255			0.00	0	
Total IVC224 SPOT									0.00	0	
Total For IVC224									0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.21729			0.00	0	
Total IVC225 SPOT									0.00	0	
Total For IVC225									0.00	0	
IVC226 On 01/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	20,500,000,00
Total IVC226 SPOT									0.00	0	20,500,000,00
Total For IVC226									0.00	0	20,500,000,00
IVZ099 On 01/09/2022 Spot Bond			6.15000	6.15000	6.15000	6.15000			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	99.42578			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	99.27489			0.00	0	
Total IVZ105 SPOT									0.00	0	
Total For IVZ105									0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.04107		4,340,000,000,000.00		700,000,000	700,000,00

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 IVZ107 SPOT									4,340,000,000,000.00	700,000,000	700,000,000
Total For IVZ107									4,340,000,000,000.00	700,000,000	700,000,000
IVZ108 On 08/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.86539			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	99.74790			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	99.51375			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	99.54713			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	99.39221			0.00	0	
Total IVZ112 SPOT									0.00	0	
Total For IVZ112									0.00	0	
IVZ113 On 10/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		180,000,000,000.00	51,800,000,000	27,000,000,000	
Total IVZ113 SPOT								180,000,000,000.00	51,800,000,000	27,000,000,000	
Total For IVZ113								180,000,000,000.00	51,800,000,000	27,000,000,000	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total JIBAR SPOT									0.00	0	
Total For JIBAR									0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.70206			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.37318			0.00	0	910,000,000
Total KAP012 SPOT									0.00	0	910,000,000
Total For KAP012									0.00	0	910,000,000
KAP014 On 19/07/2024 Spot Bond					0.00000	101.06413			0.00	0	
Total KAP014 SPOT									0.00	0	
Total For KAP014									0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.93792			0.00	0	
Total KAP015 SPOT									0.00	0	
Total For KAP015									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	100.87254				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.11415				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.80746				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.80061				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	99.80005				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.52643				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.00012				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.93310				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	100.96765				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.03052				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.96000	118.69389	9.96000	118.66255				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.39000	104.42789	8.39000	104.40404				0.00	0	
Total LGL06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.32627				0.00	0	620,000,00
Total LGL07 SPOT										0.00	0	620,000,00
Total For LGL07										0.00	0	620,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.58636				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.47018				0.00	0	700,000,00
Total LGL09 SPOT										0.00	0	700,000,00
Total For LGL09										0.00	0	700,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	102.11064				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.90324				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.80967				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.98867				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.21143				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.28128				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.28695				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06i On 30/09/2022 Spot Bond					0.00000	101.10617				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.40484				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 MBF068 SPOT										0.00	0	1,000,000,00
Total For MBF068										0.00	0	1,000,000,00
MBF071 On 28/05/2024 Spot Bond					0.00000	100.32078				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.31439				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	99.99053				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.76973				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.25147				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.75820				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.42370				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.58751				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.48975				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.04247				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.11058				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 12/08/2025 Spot Bond			9.21000	9.21000	9.21000	105.99236				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.13051				0.00	0	100,000,00
Total MMIG06 SPOT										0.00	0	100,000,00
Total For MMIG06										0.00	0	100,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.29730				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.80792				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.86000	100.26148	9.86000	100.23512			4,807,736,000,000.00		487,600,000	178,500,00
Total MML02 SPOT									4,807,736,000,000.00		487,600,000	178,500,00
Total For MML02									4,807,736,000,000.00		487,600,000	178,500,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.24956				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.11000	89.30240	10.11000	90.54276				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.41012				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.61000	99.96587	10.61000	99.93780				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.12359				0.00	0	100,000,00
Total MTN09 SPOT										0.00	0	100,000,00
Total For MTN09										0.00	0	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	102.94858				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.61346				0.00	0	
Total MTN12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.71841				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.32023				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.99980				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.28316				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.56253				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.05439				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.54060				0.00	0	1,490,000,00
Total MTN21 SPOT										0.00	0	1,490,000,00
Total For MTN21										0.00	0	1,490,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.93740				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.80500	96.51739	9.80500	96.49229				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.81358				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.05238				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.67581				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.26258				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.30624				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.31242				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.64666				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.28995				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.30503				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.57673				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.30114				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.30127				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.29806				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.60726				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7D25 On 20/06/2025 Spot Bond					0.00000	101.87004				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.11168				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.12000	102.44353	8.12000	102.42111				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.48000	102.31279	8.48000	102.28970				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.74000	100.28885	10.74000	100.26035				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.07040				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.74459				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.81901				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.85801				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.73832				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.41598				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.04500	106.90374	8.04500	106.88082				0.00	0	
Total NBK13A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.66000	102.30777	8.66000	102.28420				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.39500	105.37551	9.39500	105.34908				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.41000	105.65058	9.41000	105.62403			29,090,074,000,000.00		3,091,400,000	626,800,00
Total NBK20A SPOT									29,090,074,000,000.00		3,091,400,000	626,800,00
Total For NBK20A									29,090,074,000,000.00		3,091,400,000	626,800,00
NBK21 On 21/07/2027 Spot Bond			9.65000	105.07315	9.65000	105.04625				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.38000	103.48661	7.38000	103.46601				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.33800	109.64449	8.33800	109.62015			23,743,288,800,000.00		2,847,600,000	632,300,00
Total NBK23A SPOT									23,743,288,800,000.00		2,847,600,000	632,300,00
Total For NBK23A									23,743,288,800,000.00		2,847,600,000	632,300,00
NBK24 On 19/11/2027 Spot Bond			9.38000	109.52497	9.38000	109.49769				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			7.80000	7.80000	7.80000	101.74253				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.42951				0.00	15,980,000,000	15,980,000,00
Total NBK25B SPOT										0.00	15,980,000,000	15,980,000,00
Total For NBK25B										0.00	15,980,000,000	15,980,000,00
NBK26 On 10/05/2023 Spot Bond			100.00000	65.48233	100.00000	65.33819				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.03381				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.27500	109.30719	9.27500	109.28026				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			7.98000	102.67595	7.98000	102.65413				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.78000	106.61517	8.78000	106.59028				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.07000	102.49544	8.07000	102.47341		59,036,085,000,000.00		7,315,500,000	1,827,400,000	
Total NBK30A SPOT								59,036,085,000,000.00		7,315,500,000	1,827,400,000	
Total For NBK30A								59,036,085,000,000.00		7,315,500,000	1,827,400,000	
NBK31 On 09/11/2023 Spot Bond			7.88000	104.73187	7.88000	104.70988				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	100.84337				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.21690				0.00	570,000,000	570,000,000
Total NBK35B SPOT										0.00	570,000,000	570,000,000
Total For NBK35B										0.00	570,000,000	570,000,000
NBK36 On 10/05/2026 Spot Bond					0.00000	103.67227				0.00	0	450,000,000
Total NBK36B SPOT										0.00	0	450,000,000
Total For NBK36B										0.00	0	450,000,000
NBK4 On 28/10/2024 Spot Bond			11.53500	11.53500	11.53500	79.12128				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.26858				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.14667				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	100.69962				0.00	0	360,000,000
Total NBK45B SPOT										0.00	0	360,000,000
Total For NBK45B										0.00	0	360,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK46I On 15/08/2025 Spot Bond					0.00000	101.06919				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.44450				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.74888				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.22978				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.74901				0.00	0	120,000,00
Total NBK52B SPOT										0.00	0	120,000,00
Total For NBK52B										0.00	0	120,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	100.89532				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.76002				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.96913				0.00	0	10,000,000,00
Total NBKB56 SPOT										0.00	0	10,000,000,00
Total For NBKB56										0.00	0	10,000,000,00
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.78839				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.09834				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.33595				0.00	0	690,000,00
Total NBKB59 SPOT										0.00	0	690,000,00
Total For NBKB59										0.00	0	690,000,00
NBKB6I On 24/02/2025 Spot Bond					0.00000	100.25142				0.00	0	5,660,000,00
Total NBKB60 SPOT										0.00	0	5,660,000,00

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 NBKB60										0.00	0	5,660,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.61496				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.84325				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.34739				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.43909				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			10.70500	104.85232	10.70500	104.82262				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.42858				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.36000	105.01710	10.36000	104.98827				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.43909				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.45576				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.47679				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.77403				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.77403				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.23107				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.59980				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.97630				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.08464				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.04658				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.40974				0.00	0	23,200,00
Total NGL08 SPOT										0.00	0	23,200,00
Total For NGL08										0.00	0	23,200,00
NGL09 On 19/06/2026 Spot Bond					0.00000	102.45729				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.30301				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	103.43547				0.00	1,620,200,000	611,600,00
Total NGLT1B SPOT										0.00	1,620,200,000	611,600,00
Total For NGLT1B										0.00	1,620,200,000	611,600,00
NGT10: On 25/03/2024 Spot Bond					0.00000	104.52331				0.00	0	
Total NGT103 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.68445				0.00	1,563,600,000	958,500,00
Total NGT104 SPOT										0.00	1,563,600,000	958,500,00
Total For NGT104										0.00	1,563,600,000	958,500,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.08668				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.93854				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.37424				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.66124				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.84238				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.86914				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.05620				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.29177				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	99.81032				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.40648				0.00	140,000,000	5,140,000,00
Total NHM016 SPOT										0.00	140,000,000	5,140,000,00
Total For NHM016										0.00	140,000,000	5,140,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.99501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.03702				0.00	100,000,000	100,000,000
Total NHM019 SPOT										0.00	100,000,000	100,000,000
Total For NHM019										0.00	100,000,000	100,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	102.87350				0.00	0	0
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.19423				0.00	0	0
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.14000	5.14000	5.14000	228.21791				0.00	0	0
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.11000	3.11000	3.11000	223.60857				0.00	0	0
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.67500	2.67500	2.67500	162.93203				0.00	0	0
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.12000	4.12000	4.12000	116.26278			210,365,469,600,000.00	51,059,580,000	25,529,790,000	
Total NI29 SPOT									10,365,469,600,000.00	51,059,580,000	25,529,790,000	
Total For NI29									10,365,469,600,000.00	51,059,580,000	25,529,790,000	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.92000	4.92000	4.92000	118.30723				0.00	0	0
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.78000	2.78000	2.78000	162.53545				0.00	0	0
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	266.07225	3.45000	265.95292				0.00	0	0
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB13 On 31/01/2025 Spot Bond			2.58000	2.58000	2.58000	163.29188				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.75500	2.75500	2.75500	227.68031				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			2.90000	226.10503	2.90000	226.00699				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.94000	92.17747	4.94000	118.01834				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.46855				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	100.76758				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	140.06339				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.15148				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.46792				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.20554				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.27288				0.00	0	
Total NN03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.12157				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	126.70396				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.96291				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.29364				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.39059				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	100.50306				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	156.88798				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	150.00245				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.86120				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.18696				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.50948				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.72936				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.85555				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	103.41865				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	99.86498				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.44276				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.31537				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.47908				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.82081				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.47908				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN114 On 13/10/2022 Spot Bond					0.00000	100.94477				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.20674				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.00927				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.03121				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	101.47883				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	94.28593				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	124.25000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.42000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	126.72000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	124.70000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	122.92665				0.00	0	
Total NNF017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04: On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06: On 12/09/2024 Spot Bond					0.00000	101.20365				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	104.76299				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 08/09/2022 Spot Bond					0.00000	101.37572				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08: On 19/09/2022 Spot Bond					0.00000	101.26735				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NNF085 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.37369				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.61064				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.28089				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.28821				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.26825				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.23283				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.76276				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.30333				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.28684				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.24963				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.47559				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.25523				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.48000	104.78603	8.48000	104.76200				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			1.98000	210.07007	1.98000	209.98420				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.47000	106.64433	11.47000	106.61184				0.00	0	430,000,00
Total NRA028 SPOT										0.00	0	430,000,00
Total For NRA028										0.00	0	430,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	15.78098	100.00000	15.74606				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	100.81696				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.60178				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.17387				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.34000				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	101.27520				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00

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 NTC32										0.00	0	19,000,000.00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.78366				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.50247				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.45631				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.52682				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.66000	110.20840	8.66000	110.18301				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			8.06500	99.82355	8.06500	99.80153				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			9.03500	105.76349	9.03500	105.73810				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	100.48611				0.00	0	450,000.00
Total OML11 SPOT										0.00	0	450,000.00
Total For OML11										0.00	0	450,000.00
OML12 On 12/11/2025 Spot Bond					0.00000	102.12594				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.62677				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.28473				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.13442				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.82526				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.21769				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.24770				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.16911				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.09310				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.02942				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.02000	107.35064	8.96000	107.54165				388,919,993,922,000.00	1,484,359,201,100	1,769,651,903,400
Total R186 SPOT										18,919,993,922,000.00	484,359,201,100	769,651,903,400
Total For R186										18,919,993,922,000.00	484,359,201,100	769,651,903,400
R197 On 07/12/2023 Spot Bond			0.48000	335.31024	0.48000	335.18681				34,402,951,776,000.00	71,672,816,200	279,531,148,400
Total R197 SPOT										14,402,951,776,000.00	71,672,816,200	279,531,148,400
Total For R197										14,402,951,776,000.00	71,672,816,200	279,531,148,400
R202 On 07/12/2033 Spot Bond			4.13500	249.94217	4.14000	249.71211				63,927,259,611,000.00	15,460,038,600	174,049,793,200
Total R202 SPOT										33,927,259,611,000.00	15,460,038,600	174,049,793,200
Total For R202										33,927,259,611,000.00	15,460,038,600	174,049,793,200
R2023 On 28/02/2023 Spot Bond			6.96500	100.51831	6.88000	100.53961				185,331,681,191,000.00	170,184,017,400	214,648,217,400
Total R2023 SPOT										15,331,681,191,000.00	170,184,017,400	214,648,217,400
Total For R2023										15,331,681,191,000.00	170,184,017,400	214,648,217,400
R2030 On 31/01/2030 Spot Bond			10.52000	88.05148	10.43000	88.44533				827,235,995,908,000.00	1,599,547,147,900	2,001,403,263,300
Total R2030 SPOT										17,235,995,908,000.00	599,547,147,900	1,001,403,263,300
Total For R2030										17,235,995,908,000.00	599,547,147,900	1,001,403,263,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032 On 31/03/2032 Spot Bond			10.96500	87.72932	10.88500	88.12118			783,526,117,299,500.00	983,449,714,300	395,019,056,20
Total R2032 SPOT									33,526,117,299,500.00	983,449,714,300	395,019,056,20
Total For R2032									33,526,117,299,500.00	983,449,714,300	395,019,056,20
R2035 On 28/02/2035 Spot Bond			11.20500	84.68077	11.14500	85.00957			832,730,129,125,500.00	609,792,961,100	704,502,101,10
Total R2035 SPOT									12,730,129,125,500.00	609,792,961,100	704,502,101,10
Total For R2035									12,730,129,125,500.00	609,792,961,100	704,502,101,10
R2037 On 31/01/2037 Spot Bond			11.35500	80.81840	11.29500	81.15227			149,413,093,611,000.00	1,598,363,108,200	390,202,862,00
Total R2037 SPOT									19,413,093,611,000.00	598,363,108,200	390,202,862,00
Total For R2037									19,413,093,611,000.00	598,363,108,200	390,202,862,00
R2040 On 31/01/2040 Spot Bond			11.43000	82.69857	11.38500	82.96242			797,501,084,684,000.00	419,728,878,800	1,110,674,407,00
Total R2040 SPOT									17,501,084,684,000.00	419,728,878,800	1,110,674,407,00
Total For R2040									17,501,084,684,000.00	419,728,878,800	1,110,674,407,00
R2044 On 31/01/2044 Spot Bond			11.42500	79.61891	11.38500	79.85651			638,025,024,705,000.00	493,481,402,600	412,260,154,10
Total R2044 SPOT									18,025,024,705,000.00	493,481,402,600	412,260,154,10
Total For R2044									18,025,024,705,000.00	493,481,402,600	412,260,154,10
R2048 On 28/02/2048 Spot Bond			11.34500	78.64194	11.30500	78.88763			636,218,980,922,000.00	1,642,681,267,600	3,441,039,153,20
Total R2048 SPOT									16,218,980,922,000.00	642,681,267,600	441,039,153,20
Total For R2048									16,218,980,922,000.00	642,681,267,600	441,039,153,20
R209 On 31/03/2036 Spot Bond			11.20000	68.58659	11.14000	68.87572			017,318,544,000,000.00	447,974,870,000	718,347,786,10
Total R209 SPOT									17,318,544,000,000.00	447,974,870,000	718,347,786,10
Total For R209									17,318,544,000,000.00	447,974,870,000	718,347,786,10
R210 On 31/03/2028 Spot Bond			2.41500	231.75763	2.40000	231.83757			112,087,664,997,000.00	46,413,111,800	288,533,648,10
Total R210 SPOT									12,087,664,997,000.00	46,413,111,800	288,533,648,10
Total For R210									12,087,664,997,000.00	46,413,111,800	288,533,648,10
R213 On 28/02/2031 Spot Bond			10.84000	79.15547	10.76000	79.50870			380,769,684,148,000.00	773,133,734,700	366,152,232,30
Total R213 SPOT									10,769,684,148,000.00	773,133,734,700	366,152,232,30
Total For R213									10,769,684,148,000.00	773,133,734,700	366,152,232,30
R214 On 28/02/2041 Spot Bond			11.35500	62.90031	11.31500	63.09602			050,268,021,765,000.00	268,627,743,000	398,493,964,90
Total R214 SPOT									10,268,021,765,000.00	268,627,743,000	398,493,964,90
Total For R214									10,268,021,765,000.00	268,627,743,000	398,493,964,90
RDFB12 On 27/11/2022 Spot Bond					0.00000	100.34417			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB14 On 12/03/2023 Spot Bond					0.00000	100.06260			0.00	0	
Total RDFB14 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.35310				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.79418				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.71629				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.37846				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	101.35784				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.72818				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.34072				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.90388				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	100.83277				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.49801				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	96.60030				0.00	0	100,000,00
Total RED151 SPOT										0.00	0	100,000,00
Total For RED151										0.00	0	100,000,00
RED16: On 07/12/2022 Spot Bond					0.00000	99.94119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.61864				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.16449				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.47060				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.48109				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.86296				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.94698				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.12543				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.02517				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.49808				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.60796				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES53 On 20/09/2025 Spot Bond					0.00000	101.42193				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.33791				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.41782				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.51243				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.74362				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.01899				0.00	0	30,400,000,00
Total RN2027 SPOT										0.00	0	30,400,000,00
Total For RN2027										0.00	0	30,400,000,00
RW23 On 10/12/2023 Spot Bond			8.66000	103.25548	8.66000	103.23157				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.57500	96.61816	11.57500	96.58846				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.06000	94.60894	12.06000	94.57868				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.76253				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.11000	95.87065	11.11000	95.84234				0.00	0	
Total RWL28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	100.91807			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.05584			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.15500	105.83694	9.15500	105.81120		25,968,157,500,000.00	2,836,500,000	737,800,00	
Total SBS20 SPOT								25,968,157,500,000.00	2,836,500,000	737,800,00	
Total For SBS20								25,968,157,500,000.00	2,836,500,000	737,800,00	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.20203			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.90000	104.85705	6.90000	104.83772			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.19000	99.23582	9.19000	99.21158			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.50000	103.34319	9.50000	103.31699			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.70000	107.24698	8.70000	107.22216			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.84000	101.47599	8.84000	101.45214			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.46500	97.18750	10.46500	97.16056			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.61000	103.73138	6.61000	103.71283			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.98500	107.84951	8.98500	107.82376				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.63000	108.17762	9.63000	108.14997				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.21000	102.05906	7.21000	102.03952				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.90078				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.43500	8.43500	8.43500	102.67820				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.90084				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.74513				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.72820				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.77375				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.09410				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.91786				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS63 On 31/01/2026 Spot Bond					0.00000	101.36249				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.33092				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.80203				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.27655				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.50594				0.00	0	6,350,000,00
Total SBS68 SPOT										0.00	0	6,350,000,00
Total For SBS68										0.00	0	6,350,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.05761				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.57720				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.42653				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.04948				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.77706				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.80501				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.83710				0.00	0	
Total SBS76 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.88000	329.69736	1.88000	329.56343				0.00	0	500,000,00
Total SBSI11 SPOT										0.00	0	500,000,00
Total For SBSI11										0.00	0	500,000,00
SBSI14 On 07/12/2033 Spot Bond			5.14000	5.14000	5.14000	228.21791				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.15082				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.84085				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	102.15343				0.00	0	240,000,00
Total SBT102 SPOT										0.00	0	240,000,00
Total For SBT102										0.00	0	240,000,00
SBT10 On 31/03/2024 Spot Bond					0.00000	104.94304				0.00	1,036,100,000	379,000,00
Total SBT103 SPOT										0.00	1,036,100,000	379,000,00
Total For SBT103										0.00	1,036,100,000	379,000,00
SBT10 On 30/09/2025 Spot Bond					0.00000	105.67820				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,00
Total SBT105 SPOT										0.00	0	100,000,00
Total For SBT105										0.00	0	100,000,00
SBT10 On 31/12/2026 Spot Bond					0.00000	102.13127				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	101.47834				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	101.25612				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	101.39146				0.00	0	12,000,00

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 SBT201 SPOT										0.00	0	12,000,00
Total For SBT201										0.00	0	12,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.11465				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.40000	104.97597	8.40000	104.95237				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.86208				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.78592				0.00	0	100,000,00
Total SBT206 SPOT										0.00	0	100,000,00
Total For SBT206										0.00	0	100,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	107.04404				0.00	0	100,000,00
Total SBT207 SPOT										0.00	0	100,000,00
Total For SBT207										0.00	0	100,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.08970				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.28291				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.66206				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.76897				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.91000	93.89693	9.91000	93.87225				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.67326				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.83836				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.44135				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.43565				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.45252				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.46403				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.46403				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.45833				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.44698				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.46382				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.47535				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.47248				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.46961				0.00	0	
Total SLRC8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.48641				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.57500	106.53336	8.57500	106.50892				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.12357				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.74115				0.00	0	100,000,00
Total SNT06 SPOT										0.00	0	100,000,00
Total For SNT06										0.00	0	100,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.50569				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.26388				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.26840				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.26622				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.27136				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	102.13006				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.51444				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.86026				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG007 On 15/10/2022 Spot Bond					0.00000	100.92732				0.00	0	300,000,00
Total SPG008 SPOT										0.00	0	300,000,00
Total For SPG008										0.00	0	300,000,00
SPG008 On 15/10/2024 Spot Bond					0.00000	101.47505				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.69597				0.00	0	1,400,000,00
Total SPG010 SPOT										0.00	0	1,400,000,00
Total For SPG010										0.00	0	1,400,000,00
SPG010 On 12/07/2025 Spot Bond					0.00000	100.90367				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG011 On 12/07/2023 Spot Bond					0.00000	100.86943				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.27582				0.00	0	100,000,00
Total SSA07 SPOT										0.00	0	100,000,00
Total For SSA07										0.00	0	100,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.35143				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.42000	3.42000	3.42000	160.14356				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.93500	107.65789	8.93500	107.63218				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.25000	81.98521	10.25000	81.96257				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.46857				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04(On 13/10/2023 Spot Bond					0.00000	100.95755				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			8.28000	105.45487	8.28000	105.43149				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			5.07000	116.21771	5.07000	116.16066				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	99.48531				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.76690				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	101.48974				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			1.51000	1.51000	1.51000	331.03641				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.84398				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.67677				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.97903				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			2.72000	2.72000	2.72000	162.76192				0.00	0	
Total SSN062 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.07000	5.07000	5.07000	116.16066				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.09000	4.09000	4.09000	116.47221				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.58000	3.58000	3.58000	218.34609				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.14543				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.14335				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.79918				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.80293				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	107.10466				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.18569				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.42435				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.97673				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.14810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	99.85257				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.64664				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.01500	5.01500	5.01500	230.78027				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.45896				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.14131				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	99.95965				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			11.09500	85.43834	11.09500	85.41327				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.65024				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			3.73000	216.79553	3.73000	216.69669				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.19500	227.21380	5.19500	227.10128				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 10/02/2023 Spot Bond					0.00000	100.50641				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	95.59301				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2022 Spot Bond					0.00000	101.30992				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.01014				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.94474				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.82177				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.04150				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.84931				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.68487				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.71280				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	99.91150				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.25101				0.00	0	
Total SSN150 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	99.94781				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 09/09/2022 Spot Bond					0.00000	99.92590				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16: On 12/09/2022 Spot Bond					0.00000	101.40630				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	101.36578				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.37323				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.35781				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.37323				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.36172				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16: On 15/09/2022 Spot Bond					0.00000	101.34233				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17: On 19/09/2022 Spot Bond					0.00000	101.26735				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17: On 26/09/2022 Spot Bond					0.00000	101.24500				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17: On 03/10/2022 Spot Bond					0.00000	101.14822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	100.27320				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	100.29599				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			4.25948	116.92965	4.25948	116.87469				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			4.26400	49.99132	4.26400	118.17537				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17 On 30/11/2022 Spot Bond					0.00000	100.10698				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SST20 On 08/12/2026 Spot Bond					0.00000	100.27736				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20 On 31/08/2027 Spot Bond					0.00000	100.12634				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.01910				0.00	0	2,500,000.00
Total STF001 SPOT										0.00	0	2,500,000.00
Total For STF001										0.00	0	2,500,000.00
SZ25 On 30/09/2025 Spot Bond			9.45000	102.72400	9.45000	102.69809				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.26812				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.36069				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A12 On 21/02/2024 Spot Bond					0.00000	100.40101				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.39026				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.27347				0.00	0	200,000,00
Total T17A21 SPOT										0.00	0	200,000,00
Total For T17A21										0.00	0	200,000,00
T17A22 On 21/02/2026 Spot Bond					0.00000	100.26971				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.27347				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.58000	99.20132	7.58000	99.18127				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.09000	99.23304	8.09000	99.21166				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.43243				0.00	0	100,000,00
Total TC001 SPOT										0.00	0	100,000,00
Total For TC001										0.00	0	100,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	100.52527				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.97882				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.27066				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.26669				0.00	0	
Total TFS156 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.57026				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.54753				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16z On 27/05/2024 Spot Bond					0.00000	100.48221				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16c On 22/10/2022 Spot Bond					0.00000	100.87424				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.19595				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.57915				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.72357				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.97051				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.89415				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.98444				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17c On 30/11/2026 Spot Bond					0.00000	99.86479				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.32154				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.37306				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.27983				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.90000	9.90000	9.90000	102.76379				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.26510				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.27221				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.28959				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.32812				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.33512				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.30733				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.36433				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	100.29828				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.57168				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.44965				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.37850				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.27371				0.00	0	100,000,00
Total TH16A2 SPOT										0.00	0	100,000,00
Total For TH16A2										0.00	0	100,000,00
TH16A: On 21/08/2024 Spot Bond			8.86000	99.71034	8.86000	99.68686				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.27560				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.27446				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.13000	99.57446	6.13000	99.55812				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.28277				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.47418				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.29712				0.00	0	
Total TH16B3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.29448				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.31258				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.30768				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.37544				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.40734				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.38858				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.29038				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.28475				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.28287				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.30390				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.29527				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.29414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.37284				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.35900				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.35039				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.24725				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O On 21/05/2023 Spot Bond					0.00000	100.25295				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.68000	99.97896	7.68000	100.00000				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.60000	101.79547	8.60000	101.77179				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.98165				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.17436				0.00	0	10,000,00
Total TL27 SPOT										0.00	0	10,000,00
Total For TL27										0.00	0	10,000,00
TL28 On 24/04/2025 Spot Bond			9.43000	103.05973	9.43000	103.03379				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL29 On 24/04/2025 Spot Bond					0.00000	102.29485				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.37322				0.00	0	100,000,00
Total TL30 SPOT										0.00	0	100,000,00
Total For TL30										0.00	0	100,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.62359				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.95698				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.78000	105.77696	8.78000	105.75226			1,268,267,488,000.00	144,449,600	1,234,275,80	
Total TN23 SPOT									1,268,267,488,000.00	144,449,600	1,234,275,80	
Total For TN23									1,268,267,488,000.00	144,449,600	1,234,275,80	
TN23/R On 06/11/2023 Spot Bond			100.00000	48.82046	100.00000	48.71300			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			9.81000	99.67670	9.81000	99.65077			1,999,132,812,000.00	203,785,200	1,763,851,30	
Total TN25 SPOT									1,999,132,812,000.00	203,785,200	1,763,851,30	
Total For TN25									1,999,132,812,000.00	203,785,200	1,763,851,30	
TN25/R On 19/08/2025 Spot Bond			100.00000	18.15100	100.00000	18.11105			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			11.31000	93.48583	11.31000	93.45789			1,952,974,608,000.00	172,676,800	19,850,426,90	
Total TN27 SPOT									1,952,974,608,000.00	172,676,800	19,850,426,90	
Total For TN27									1,952,974,608,000.00	172,676,800	19,850,426,90	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.82390	100.00000	12.79568			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN29 On 07/02/2029 Spot Bond			11.36000	95.89863	11.36000	95.86984			0.00	0		
Total TN29 SPOT									0.00	0		
Total For TN29									0.00	0		
TN30 On 09/10/2030 Spot Bond			12.03000	96.50509	12.03000	96.47429			0.00	0	900,000,00	
Total TN30 SPOT									0.00	0	900,000,00	

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 TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.97096	8.00000	118.94546				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.35200	94.85446	12.35200	94.82356				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.61500	91.21426	12.61500	91.18378		1,337,982,222,000.00			106,062,800	690,696,80
Total TN40 SPOT								1,337,982,222,000.00			106,062,800	690,696,80
Total For TN40								1,337,982,222,000.00			106,062,800	690,696,80
TN40/R On 09/10/2040 Spot Bond			10.75000	104.38483	10.75000	104.35497				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	100.64542				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.65617				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.45000	102.53896	5.45000	102.51655				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.54375				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.31910				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.34208				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.37362				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.98000	101.17758	7.98000	100.39310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	101.18656				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.29063				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			7.99000	102.95986	7.99000	102.93766				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.42823				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.51565				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.37569				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.95290				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.28000	105.05506	8.28000	105.03178				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.95290				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.99000	102.88270	8.99000	102.85798				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.50128				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.57996				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.49136				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.42829				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.83809				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.83809				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	99.84625				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	97.47905				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	97.32298				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	96.77274				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.23302				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.93140				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.51978				0.00	0	
Total TU1D11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TU1D11										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	101.31720				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.85412				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.70675				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.71435				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 26/09/2022 Spot Bond					0.00000	100.29850				0.00	0	
Total TWC418 SPOT										0.00	0	
Total For TWC418										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.31409				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 28/09/2022 Spot Bond					0.00000	100.21616				0.00	0	
Total TWC420 SPOT										0.00	0	
Total For TWC420										0.00	0	
TWC42 On 02/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			410,000,000,000,000.00	34,100,000,000	23,100,000,000	
Total TWC421 SPOT									10,000,000,000,000.00	34,100,000,000	23,100,000,000	
Total For TWC421									10,000,000,000,000.00	34,100,000,000	23,100,000,000	
TWC42 On 02/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			030,000,000,000,000.00	20,300,000,000	20,300,000,000	
Total TWC422 SPOT									10,000,000,000,000.00	20,300,000,000	20,300,000,000	
Total For TWC422									10,000,000,000,000.00	20,300,000,000	20,300,000,000	
UG26 On 09/03/2026 Spot Bond			11.28000	99.99532	11.28000	99.96551			0.00	0	0	
Total UG26 SPOT									0.00	0	0	
Total For UG26									0.00	0	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.42158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.39700				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.43008				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.46683				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.47532				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.48889				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.54876				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.56004				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11: On 20/04/2023 Spot Bond					0.00000	101.14991				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14: On 27/08/2023 Spot Bond					0.00000	100.61626				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15: On 14/02/2023 Spot Bond					0.00000	100.42284				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16: On 14/02/2025 Spot Bond					0.00000	100.44721				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE18 On 27/08/2024 Spot Bond					0.00000	100.36840				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.13524				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.13901				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.40845				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.26e+017	1,332,550,864,100	353,141,055,60
Total for SPOT :										1.26e+017	332,550,864,100	353,141,055,60
Total Futures										1.26e+017	332,550,864,392	353,142,390,80
Total Options										0.00	0	162,00
Grand Total:										1.26e+017	332,550,864,392	353,142,552,80