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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/09/2022

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			12.58309	71.44542	12.31531	72.68559			0.00	0	
ES33	On	02/02/2023	Bond Future			12.78079	72.78055	12.50111	74.04493			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.94928	70.49799	12.65752	71.78935			0.00	0	
ES33	On	03/08/2023	Bond Future			13.11937	71.98691	12.81497	73.30578			0.00	0	
ES33	On	02/11/2023	Bond Future			13.31334	69.66276	12.99547	71.00853			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.86409	69.39061	12.59610	70.81678			0.00	0	
ES42	On	02/02/2023	Bond Future			13.03781	70.68897	12.75858	72.14284			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			13.19366	67.89542	12.90274	69.38023			0.00	0	
ES42	On	03/08/2023	Bond Future			13.34596	69.33097	13.04328	70.84737			0.00	0	
ES42	On	02/11/2023	Bond Future			13.51874	66.48481	13.20317	68.03221			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			166.98545	166.98545	167.21126	167.21126			0.00	0	7,11

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	02/02/2023	Bond Future			168.39458	168.39458	168.62858	168.62858			0.00	0	1,9
I2025	On	04/05/2023	Bond Future			171.89384	171.89384	172.13438	172.13438			0.00	0	
I2025	On	03/08/2023	Bond Future			173.74560	173.74560	173.99397	173.99397			0.00	0	
I2025	On	02/11/2023	Bond Future			177.29576	177.29576	177.54913	177.54913			0.00	0	
Total I2025 Future												0.00	0	9,12
Total For I2025												0.00	0	9,12
I2029	On	03/11/2022	Bond Future			121.72803	121.72803	121.69560	121.69560			65,733,136.20	540	1,0
I2029	On	02/02/2023	Bond Future			124.00285	124.00285	123.97153	123.97153			0.00	0	7
I2029	On	04/05/2023	Bond Future			125.27275	125.27275	125.24356	125.24356			0.00	0	
I2029	On	03/08/2023	Bond Future			127.91502	127.91502	127.88562	127.88562			0.00	0	
I2029	On	02/11/2023	Bond Future			129.17344	129.17344	129.14563	129.14563			0.00	0	
Total I2029 Future												65,733,136.20	540	1,82
Total For I2029												65,733,136.20	540	1,82
I2033	On	03/11/2022	Bond Future			113.71899	113.71899	114.20791	114.20791			14,556,030.72	128	1,4
I2033	On	02/02/2023	Bond Future			115.84416	115.84416	116.34370	116.34370			0.00	0	6,1
I2033	On	04/05/2023	Bond Future			116.85719	116.85719	117.37009	117.37009			0.00	0	
I2033	On	03/08/2023	Bond Future			119.32194	119.32194	119.84606	119.84606			0.00	0	
I2033	On	02/11/2023	Bond Future			120.31461	120.31461	120.85146	120.85146			0.00	0	
Total I2033 Future												14,556,030.72	128	7,5
Total For I2033												14,556,030.72	128	7,5
I2038	On	03/11/2022	Bond Future			128.05317	128.05317	128.80641	128.80641			14,598,061.38	114	5,5
I2038	On	02/02/2023	Bond Future			128.52074	128.52074	129.29178	129.29178			0.00	0	
I2038	On	04/05/2023	Bond Future			131.19225	131.19225	131.98052	131.98052			0.00	0	
I2038	On	03/08/2023	Bond Future			131.96420	131.96420	132.77205	132.77205			0.00	0	
I2038	On	02/11/2023	Bond Future			134.66064	134.66064	135.48484	135.48484			0.00	0	
Total I2038 Future												14,598,061.38	114	5,5
Total For I2038												14,598,061.38	114	5,5
I2046	On	03/11/2022	Bond Future			113.25967	113.25967	114.53037	114.53037			14,497,237.76	128	16,5
I2046	On	02/02/2023	Bond Future			115.37613	115.37613	116.67222	116.67222			0.00	0	
I2046	On	04/05/2023	Bond Future			115.72117	115.72117	117.04770	117.04770			0.00	0	
I2046	On	03/08/2023	Bond Future			118.16259	118.16259	119.51749	119.51749			0.00	0	
I2046	On	02/11/2023	Bond Future			118.44723	118.44723	119.83330	119.83330			0.00	0	
Total I2046 Future												14,497,237.76	128	16,5
Total For I2046												14,497,237.76	128	16,5
I2050	On	03/11/2022	Bond Future			117.42260	117.42260	118.45319	118.45319			14,560,402.40	124	12,5
I2050	On	02/02/2023	Bond Future			117.47483	117.47483	118.52742	118.52742			0.00	0	
I2050	On	04/05/2023	Bond Future			119.91640	119.91640	120.99203	120.99203			0.00	0	
I2050	On	03/08/2023	Bond Future			120.22986	120.22986	121.33061	121.33061			0.00	0	

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			122.68625	122.68625	123.80963	123.80963			0.00	0	
Total I2050 Future												14,560,402.40	124	12,53
Total For I2050												14,560,402.40	124	12,53
R186	On	03/11/2022	Bond Future			9.42621	107.59007	9.20070	108.36619		5.29	56,807,556.96	528	63,07
R186	On	02/02/2023	Bond Future			9.58078	104.27481	9.33677	105.06675		5.57	0.00	0	
R186	On	04/05/2023	Bond Future			9.68680	106.42026	9.42188	107.22955		5.26	0.00	0	
R186	On	03/08/2023	Bond Future			9.79449	103.33661	9.50582	104.16324		5.04	0.00	0	
R186	On	02/11/2023	Bond Future			9.94394	105.42528	9.62781	106.26859		4.61	0.00	0	
Total R186 Future												56,807,556.96	528	63,07
R186	On	03/11/2022	Bond Future	8.23	Call			3.91000	0.00391	0,560	3.83	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			3,428.92000	3.42892	4,201,690	3.83	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			47.29000	0.04729	12,730	4.25	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,398.98000	2.39898	3,140,540	4.25	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			50.54000	0.05054	13,840	4.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,366.68000	2.36668	3,106,100	4.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			53.90000	0.05390	15,020	4.28	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,334.51000	2.33451	3,071,750	4.28	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			315.37000	0.31537	140,030	4.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,326.61000	1.32661	1,927,390	4.81	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			321.59000	0.32159	202,110	5.47	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,670.87000	3.67087	4,343,330	5.47	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			327.28000	0.32728	206,040	5.47	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,642.63000	3.64263	4,313,330	5.47	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			316.14000	0.31614	198,370	5.47	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,699.36000	3.69936	4,373,530	5.47	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,795.66000	2.79566	3,356,080	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			937.87000	0.93787	686,860	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,775.08000	2.77508	3,333,360	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			948.45000	0.94845	695,320	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,754.29000	2.75429	3,310,450	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			927.06000	0.92706	678,190	5.03	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,326.94000	2.32694	1,887,430	5.17	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,684.25000	1.68425	2,071,370	5.17	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,344.34000	2.34434	1,902,960	5.17	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,673.10000	1.67310	2,058,350	5.17	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,362.18000	2.36218	1,918,920	5.18	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,662.40000	1.66240	2,045,770	5.18	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,308.83000	2.30883	2,789,910	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,667.43000	1.66743	1,308,970	4.42	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	02/11/2023	Bond Future	9.38	Put			2,334.67000	2.33467	2,819,520	4.42	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,681.51000	1.68151	1,321,160	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,321.72000	2.32172	2,804,680	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,695.64000	1.69564	1,333,410	4.43	0.00	0	
Total R186 Option												0.00	0	8,62
Total For R186												56,807,556.96	528	71,65
R197	On	03/11/2022	Bond Future			337.16302	337.16302	337.47989	337.47989			0.00	0	83
R197	On	02/02/2023	Bond Future			334.55529	334.55529	334.88370	334.88370			0.00	0	
R197	On	04/05/2023	Bond Future			341.50933	341.50933	341.84796	341.84796			0.00	0	
R197	On	03/08/2023	Bond Future			339.51077	339.51077	339.86549	339.86549			0.00	0	
R197	On	02/11/2023	Bond Future			346.44741	346.44741	346.80924	346.80924			0.00	0	
Total R197 Future												0.00	0	83
Total For R197												0.00	0	83
R202	On	03/11/2022	Bond Future			249.52107	249.52107	250.46016	250.46016			14,472,222.06	58	6,20
R202	On	02/02/2023	Bond Future			249.45221	249.45221	250.41281	250.41281			0.00	0	46
R202	On	04/05/2023	Bond Future			254.63596	254.63596	255.61896	255.61896			0.00	0	
R202	On	03/08/2023	Bond Future			255.11870	255.11870	256.12770	256.12770			0.00	0	
R202	On	02/11/2023	Bond Future			260.33144	260.33144	261.36086	261.36086			0.00	0	
Total R202 Future												14,472,222.06	58	6,66
Total For R202												14,472,222.06	58	6,66
R2023	On	03/11/2022	Bond Future			7.50406	101.53699	7.07945	101.66648		0.40	141,441,027.07	1,393	23,80
Total R2023 Future												141,441,027.07	1,393	23,80
R2023	On	03/11/2022	Bond Future	6.25	Call			0.01000	0.00001	0,000	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			253.89000	0.25389	383,370	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.01000	0.00001	0,000	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			250.83000	0.25083	380,310	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.01000	0.00001	0,000	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			247.76000	0.24776	377,240	0.22	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												141,441,027.07	1,393	23,80
R2030	On	03/11/2022	Bond Future			10.84590	88.13729	10.59235	89.28077		9.20	20,095,302.12	228	63,26
R2030	On	02/02/2023	Bond Future			11.00825	85.75723	10.74152	86.92303		9.80	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			11.14454	87.52311	10.86391	88.71377		9.28	0.00	0	
R2030	On	03/08/2023	Bond Future			11.28761	85.34377	10.99179	86.55960		8.85	0.00	0	
R2030	On	02/11/2023	Bond Future			11.44515	87.06869	11.13348	88.30911		8.18	0.00	0	
Total R2030 Future												20,095,302.12	228	68,46
R2030	On	03/11/2022	Bond Future	9.70	Call			18.64000	0.01864	3,280	6.80	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			4,199.99000	4.19999	5,328,110	6.80	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
R2030	On	03/11/2022	Bond Future	10.08	Call			220.05000	0.22005	78,620	8.02	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,590.35000	2.59035	3,592,400	8.02	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			230.17000	0.23017	83,270	8.05	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			175.71000	0.17571	320,250	11.68	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.09	Put			2,553.43000	2.55343	3,550,010	8.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			240.68000	0.24068	88,180	8.08	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,516.93000	2.51693	3,507,910	8.08	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			362.45000	0.36245	148,890	8.37	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			2,170.32000	2.17032	3,100,240	8.37	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			4,481.07000	4.48107	3,482,130	11.68	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			169.65000	0.16965	97,030	9.85	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			8,099.68000	8.09968	9,192,860	9.85	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			181.17000	0.18117	104,080	9.82	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			7,914.52000	7.91452	9,003,230	9.82	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			447.80000	0.44780	275,120	9.43	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			5,386.29000	5.38629	6,379,410	9.43	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			546.33000	0.54633	341,760	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			4,872.73000	4.87273	5,833,960	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			115.29000	0.11529	64,300	10.00	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			9,186.24000	9.18624	10,301,050	10.00	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			583.64000	0.58364	367,700	9.39	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.83	Put			4,722.74000	4.72274	5,672,600	9.39	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			695.96000	0.69596	446,940	9.41	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,322.50000	4.32250	5,239,280	9.41	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			220.20000	0.22020	128,230	9.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			7,366.60000	7.36660	8,440,430	9.74	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			763.48000	0.76348	495,330	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,111.98000	4.11198	5,009,630	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			775.17000	0.77517	503,760	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,077.43000	4.07743	4,971,820	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			555.48000	0.55548	348,100	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			4,835.01000	4.83501	5,793,430	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			3,144.10000	3.14410	2,431,650	10.19	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,323.92000	1.32392	1,777,270	10.19	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			3,708.49000	3.70849	2,931,040	10.39	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			1,077.95000	1.07795	1,466,300	10.39	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			751.91000	0.75191	487,000	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,146.67000	4.14667	5,047,560	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			4,338.17000	4.33817	3,499,310	10.60	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			865.23000	0.86523	1,192,170	10.60	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	11.12	Call			3,030.21000	3.03021	2,332,210	10.15	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,381.90000	1.38190	1,849,700	10.15	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			4,857.25000	4.85725	5,742,170	8.88	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			332.89000	0.33289	217,640	9.13	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			8,652.04000	8.65204	9,727,450	9.13	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			641.84000	0.64184	437,670	8.89	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			6,364.38000	6.36438	7,350,870	8.89	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			3,333.58000	3.33358	4,057,070	9.11	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			710.33000	0.71033	487,760	8.85	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put			6,016.49000	6.01649	6,984,580	8.85	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			806.81000	0.80681	559,450	8.82	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			5,607.27000	5.60727	6,550,570	8.82	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,057.75000	1.05775	752,010	8.88	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	11.34	Put			1,799.75000	1.79975	2,272,340	9.80	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call			1,686.73000	1.68673	1,254,860	9.05	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			3,613.34000	3.61334	4,372,130	9.05	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,870.20000	1.87020	1,406,270	9.11	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			3,358.11000	3.35811	4,084,840	9.11	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			1,889.39000	1.88939	1,422,220	9.11	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			720.76000	0.72076	943,580	10.94	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			1,908.96000	1.90896	1,438,540	9.12	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,309.46000	3.30946	4,029,700	9.12	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,129.99000	2.12999	1,623,880	9.20	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			3,051.69000	3.05169	3,736,240	9.20	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			3,807.47000	3.80747	3,089,400	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			681.80000	0.68180	894,090	11.01	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call			4,607.49000	4.60749	3,815,450	10.07	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,446.50000	1.44650	1,845,120	10.07	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call			5,891.84000	5.89184	5,005,350	10.49	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,038.13000	1.03813	1,342,300	10.49	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			7,378.55000	7.37855	6,410,710	10.94	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			7,609.65000	7.60965	6,631,280	11.01	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			2,123.30000	2.12330	1,632,950	8.60	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put			3,555.47000	3.55547	4,280,950	8.60	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			3,699.32000	3.69932	3,009,160	9.14	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			2,229.83000	2.22983	2,755,500	9.14	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			3,725.02000	3.72502	3,032,210	9.15	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			2,214.96000	2.21496	2,737,980	9.15	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			1,685.13000	1.68513	1,267,490	8.47	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.40	Put			4,183.82000	4.18382	4,982,010	8.47	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	03/08/2023	Bond Future	12.59	Call			7,287.08000	7.28708	6,336,820	10.29	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			968.85000	0.96885	1,234,420	10.29	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call			8,231.03000	8.23103	7,237,910	10.57	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			792.92000	0.79292	1,015,630	10.57	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call			3,673.70000	3.67370	2,986,200	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			2,244.80000	2.24480	2,773,130	9.13	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			3,632.42000	3.63242	4,354,530	7.90	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,323.11000	2.32311	1,810,360	7.88	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			3,675.65000	3.67565	4,403,320	7.88	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,342.20000	2.34220	1,826,680	7.89	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			3,653.80000	3.65380	4,378,700	7.89	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,361.74000	2.36174	1,843,430	7.90	0.00	0	
Total R2030 Option												0.00	0	21,4
Total For R2030												20,095,302.12	228	89,9
R2032	On	03/11/2022	Bond Future			11.31297	83.42081	11.04982	84.75366		11.19	17,184,686.86	206	170,3
R2032	On	02/02/2023	Bond Future			11.47333	84.95929	11.19825	86.31792		11.67	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.60642	82.54383	11.31889	83.93127		11.71	0.00	0	
R2032	On	03/08/2023	Bond Future			11.73950	84.26868	11.43899	85.68535		10.80	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.89417	81.81222	11.57973	83.25748		10.48	0.00	0	
Total R2032 Future												17,184,686.86	206	172,9
R2032	On	03/11/2022	Bond Future	9.31	Call			0.12000	0.00012	0,010	8.86	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put			9,572.46000	9.57246	10,905,200	8.86	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			0.18000	0.00018	0,020	8.83	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put			9,277.85000	9.27785	10,610,540	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			0.36000	0.00036	0,030	8.78	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.92	Put			6,066.44000	6.06644	7,393,190	8.52	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			27.10000	0.02710	5,370	8.79	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			5,027.76000	5.02776	6,338,880	8.79	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call			38.55000	0.03855	8,370	8.93	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			4,763.37000	4.76337	6,066,040	8.93	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put			4,503.66000	4.50366	5,795,620	9.07	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			232.77000	0.23277	81,260	9.86	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			3,165.09000	3.16509	4,346,430	9.86	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call			309.67000	0.30967	116,630	10.05	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,867.96000	2.86796	4,007,770	10.05	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call			7.15000	0.00715	1,050	8.52	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			2,474.03000	2.47403	3,545,800	10.31	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			461.93000	0.46193	193,530	10.34	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			2,436.76000	2.43676	3,501,210	10.34	0.00	0	

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			2,623.86000	2.62386	1,730,680	12.26	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			608.16000	0.60816	1,047,830	12.26	0.00	0	7,50
R2032	On	03/11/2022	Bond Future	10.21	Call			53.56000	0.05356	12,670	9.07	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			8,692.35000	8.69235	10,024,870	8.78	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			3,006.48000	3.00648	2,050,050	12.49	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			497.22000	0.49722	873,640	12.49	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call			6,184.80000	6.18480	4,947,920	14.04	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			98.24000	0.09824	194,210	14.04	0.00	0	75
R2032	On	03/11/2022	Bond Future	10.66	Call			446.38000	0.44638	185,300	10.31	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			116.97000	0.11697	62,220	11.01	0.00	0	45
R2032	On	02/02/2023	Bond Future	9.31	Put			10,295.52000	10.29552	11,599,400	11.01	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			161.39000	0.16139	88,180	10.97	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			9,416.19000	9.41619	10,701,610	10.97	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			370.11000	0.37011	217,640	10.87	0.00	0	75
R2032	On	02/02/2023	Bond Future	9.92	Put			7,090.05000	7.09005	8,296,210	10.87	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			550.91000	0.55091	336,500	10.81	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,956.07000	5.95607	7,100,290	10.81	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.22	Call			605.58000	0.60558	373,360	10.80	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			5,685.99000	5.68599	6,812,400	10.80	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			792.06000	0.79206	503,780	10.88	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,014.08000	5.01408	6,084,430	10.88	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			805.20000	0.80520	513,160	10.89	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,973.94000	4.97394	6,040,530	10.89	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			818.48000	0.81848	522,660	10.90	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,933.98000	4.93398	5,996,790	10.90	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			959.64000	0.95964	624,720	10.97	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,545.06000	4.54506	5,568,770	10.97	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.67	Call			1,234.99000	1.23499	829,230	11.08	0.00	0	75
R2032	On	02/02/2023	Bond Future	10.67	Put			3,928.98000	3.92898	4,881,850	11.08	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			3,888.96000	3.88896	3,033,640	12.21	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,480.88000	1.48088	1,984,190	12.21	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			4,394.14000	4.39414	3,482,980	12.41	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,270.00000	1.27000	1,717,470	12.41	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			7,774.74000	7.77474	6,617,980	13.56	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			483.45000	0.48345	685,320	13.56	0.00	0	75
R2032	On	04/05/2023	Bond Future	10.87	Put			4,259.02000	4.25902	5,133,260	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			2,050.83000	2.05083	1,533,990	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,229.41000	4.22941	5,100,010	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			2,977.16000	2.97716	3,670,270	11.84	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			10,105.53000	10.10553	8,909,620	14.01	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	13.43	Put		600.43000	0.60043	791,960	14.01	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,557.06000	1.55706	1,132,540	11.16	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		5,061.88000	5.06188	6,024,800	11.16	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,029.93000	2.02993	1,516,730	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,071.84000	2.07184	1,551,370	11.36	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		4,199.95000	4.19995	5,066,920	11.36	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,226.05000	3.22605	2,531,720	11.84	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call		4,253.04000	4.25304	3,461,330	11.03	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,787.45000	2.78745	3,412,410	11.03	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,281.63000	4.28163	3,486,920	11.04	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,769.49000	2.76949	3,391,450	11.04	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,310.30000	4.31030	3,512,600	11.05	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,751.64000	2.75164	3,370,610	11.05	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		4,689.35000	4.68935	3,853,550	11.18	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,529.15000	2.52915	3,110,020	11.18	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,509.24000	4.50924	5,346,550	10.26	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		2,883.59000	2.88359	2,272,580	10.26	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,483.43000	4.48343	5,317,680	10.26	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		2,839.88000	2.83988	2,234,980	10.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,535.17000	4.53517	5,375,530	10.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		2,861.69000	2.86169	2,253,740	10.26	0.00	0	
Total R2032 Option											0.00	0	24,46
Total For R2032											17,184,686.86	206	197,46
R2035	On	03/11/2022	Bond Future			11.62547	83.89025	11.34727	85.47530	12.67	0.00	0	61,64
R2035	On	02/02/2023	Bond Future			11.78266	85.43743	11.49267	87.05283	13.30	0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.90744	82.68864	11.60573	84.33810	13.46	0.00	0	
R2035	On	03/08/2023	Bond Future			12.03380	84.41618	11.71972	86.10041	12.52	0.00	0	
R2035	On	02/11/2023	Bond Future			12.18133	81.61782	11.85415	83.33609	12.37	0.00	0	
Total R2035 Future											0.00	0	167,97
R2035	On	03/11/2022	Bond Future	9.82	Call		3.29000	0.00329	0,510	11.39	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		9,528.26000	9.52826	11,110,530	11.39	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		42.15000	0.04215	9,960	11.41	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put		6,415.77000	6.41577	7,968,630	11.41	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		146.17000	0.14617	44,960	11.71	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		2,175.35000	2.17535	3,282,430	12.48	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put		70.35000	0.07035	155,720	15.01	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call		622.58000	0.62258	268,080	12.26	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		2,722.92000	2.72292	3,953,470	12.26	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		736.02000	0.73602	330,360	12.35	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		2,478.43000	2.47843	3,657,820	12.35	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		906.89000	0.90689	428,920	12.48	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put		4,812.60000	4.81260	6,296,440	11.71	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.14	Call		929.83000	0.92983	442,540	12.49	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		2,139.31000	2.13931	3,237,070	12.49	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		953.12000	0.95312	456,470	12.51	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		2,103.67000	2.10367	3,192,070	12.51	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call		7,287.11000	7.28711	5,787,430	15.01	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call		217.25000	0.21725	115,820	12.13	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.89	Put		10,017.59000	10.01759	11,531,560	12.13	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Call		861.48000	0.86148	532,960	12.29	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put		5,883.68000	5.88368	7,170,560	12.29	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call		183.62000	0.18362	96,300	12.13	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.81	Put		10,514.84000	10.51484	12,042,920	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call		199.88000	0.19988	105,700	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put		10,265.14000	10.26514	11,786,360	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call		1,245.43000	1.24543	808,200	12.51	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put		4,871.53000	4.87153	6,049,700	12.51	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call		477.34000	0.47734	275,710	12.14	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.30	Put		7,621.92000	7.62192	9,035,690	12.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call		803.85000	0.80385	492,900	12.25	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put		6,072.08000	6.07208	7,376,530	12.25	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call		1,636.22000	1.63622	1,100,960	12.72	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put		4,132.46000	4.13246	5,212,600	12.72	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Call		891.14000	0.89114	553,710	12.31	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put		5,790.69000	5.79069	7,068,660	12.31	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Call		1,226.77000	1.22677	794,510	12.50	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put		4,912.92000	4.91292	6,096,060	12.50	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Call		9,482.53000	9.48253	8,081,300	15.77	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put		491.53000	0.49153	705,700	15.77	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.88	Call		1,264.27000	1.26427	822,040	12.52	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put		4,830.38000	4.83038	6,003,550	12.52	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call		1,613.58000	1.61358	1,083,660	12.70	0.00	0	9f
R2035	On	02/02/2023	Bond Future	11.05	Put		4,168.77000	4.16877	5,254,250	12.70	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call		4,282.00000	4.28200	3,289,750	13.93	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put		1,808.87000	1.80887	2,432,020	13.93	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call		4,428.12000	4.42812	3,417,690	13.99	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put		1,739.00000	1.73900	2,343,970	13.99	0.00	0	3f
R2035	On	04/05/2023	Bond Future	10.42	Put		7,976.16000	7.97616	9,300,040	12.49	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		1,265.35000	1.26535	876,890	12.57	0.00	0	3f

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	04/05/2023	Bond Future	10.60	Put		7,120.35000	7.12035	8,381,350	12.57	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		4,768.44000	4.76844	5,783,930	13.12	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		2,498.55000	2.49855	1,860,300	13.13	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		4,735.21000	4.73521	5,746,420	13.13	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		482.71000	0.48271	308,040	12.51	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		11,089.13000	11.08913	12,563,920	12.51	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		1,012.15000	1.01215	686,570	12.49	0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Put		1,924.52000	1.92452	2,453,180	14.72	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		9,240.82000	9.24082	7,931,420	15.65	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,128.95000	1.12895	1,469,010	15.65	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		2,400.98000	2.40098	1,779,910	13.08	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		4,868.46000	4.86846	5,896,850	13.08	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		2,474.16000	2.47416	1,840,190	13.12	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		2,523.33000	2.52333	1,880,780	13.14	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,702.42000	4.70242	5,709,330	13.14	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		6,475.26000	6.47526	5,354,460	14.72	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		4,808.51000	4.80851	3,879,900	12.78	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,356.20000	3.35620	4,111,820	12.78	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		4,840.28000	4.84028	3,908,160	12.79	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,334.94000	3.33494	4,087,050	12.79	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		4,776.80000	4.77680	3,851,730	12.77	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,377.57000	3.37757	4,136,730	12.77	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,609.54000	5.60954	6,628,100	12.08	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,216.85000	3.21685	2,513,590	12.09	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,578.31000	5.57831	6,593,320	12.09	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,241.24000	3.24124	2,534,420	12.09	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,547.23000	5.54723	6,558,680	12.09	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,192.57000	3.19257	2,492,860	12.08	0.00	0	
Total R2035 Option											0.00	0	13,14
Total For R2035											0.00	0	181,12
R2037	On	03/11/2022	Bond Future			11.75509	80.04012	11.48209	81.61276	13.50	26,653,359.96	333	64,97
R2037	On	02/02/2023	Bond Future			11.90080	77.26040	11.61684	78.86319	14.97	0.00	0	76,24
R2037	On	04/05/2023	Bond Future			12.02566	78.85210	11.73065	80.48869	14.43	0.00	0	
R2037	On	03/08/2023	Bond Future			12.15453	76.24160	11.84774	77.91259	14.17	0.00	0	
R2037	On	02/11/2023	Bond Future			12.28975	77.78247	11.97106	79.48720	13.29	0.00	0	
Total R2037 Future											26,653,359.96	333	141,21
R2037	On	03/11/2022	Bond Future	11.30	Call		988.01000	0.98801	480,730	13.16	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,063.32000	2.06332	3,128,680	13.16	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,012.43000	1.01243	495,640	13.18	0.00	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		2,028.13000	2.02813	3,083,980	13.18	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,037.21000	1.03721	510,850	13.20	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,993.37000	1.99337	3,039,650	13.20	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,372.22000	1.37222	911,050	14.27	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,844.43000	4.84443	5,986,050	14.27	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,392.63000	1.39263	926,390	14.29	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,803.80000	4.80380	5,940,350	14.29	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,413.22000	1.41322	941,890	14.30	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,763.42000	4.76342	5,894,880	14.30	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		1,518.89000	1.51889	1,021,920	14.37	0.00	0	63
R2037	On	02/02/2023	Bond Future	11.10	Put		4,565.22000	4.56522	5,671,040	14.37	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,048.97000	4.04897	3,104,640	15.74	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		2,062.93000	2.06293	2,721,390	15.74	0.00	0	63
R2037	On	04/05/2023	Bond Future	11.03	Put		5,937.20000	5.93720	7,066,540	13.63	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,922.21000	4.92221	5,938,140	13.88	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,463.67000	2.46367	1,838,730	13.89	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,887.79000	4.88779	5,899,440	13.89	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,488.59000	2.48859	1,859,350	13.90	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,853.81000	4.85381	5,861,160	13.90	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		1,838.02000	1.83802	1,330,770	13.63	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Call		3,772.06000	3.77206	2,947,890	14.47	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		3,494.71000	3.49471	4,307,130	14.47	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		11,000.29000	11.00029	9,619,950	17.18	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		838.35000	0.83835	1,094,600	17.18	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.30	Call		2,439.13000	2.43913	1,818,470	13.88	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		4,962.16000	4.96216	4,033,720	14.62	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,476.59000	3.47659	4,219,140	14.62	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		4,994.35000	4.99435	4,062,480	14.63	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,455.01000	3.45501	4,194,130	14.63	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,026.33000	5.02633	4,091,050	14.64	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,433.28000	3.43328	4,168,990	14.64	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,574.00000	5.57400	6,565,980	12.90	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,297.41000	3.29741	2,591,760	12.88	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,637.46000	5.63746	6,636,540	12.88	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,322.54000	3.32254	2,613,330	12.89	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,605.82000	5.60582	6,601,340	12.89	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,347.43000	3.34743	2,634,680	12.90	0.00	0	
Total R2037 Option											0.00	0	2,47
Total For R2037											26,653,359.96	333	143,65

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			11.83780	81.74647	11.56478	83.43352	14.27	408,732.35	5	52,37
R2040	On	02/02/2023	Bond Future			11.97930	78.74788	11.69547	80.46720	15.85	0.00	0	64,54
R2040	On	04/05/2023	Bond Future			12.10047	80.37047	11.80583	82.12597	15.28	0.00	0	
R2040	On	03/08/2023	Bond Future			12.22533	77.54129	11.91916	79.33374	15.05	0.00	0	
R2040	On	02/11/2023	Bond Future			12.35568	79.10839	12.03789	80.93706	14.13	0.00	0	
Total R2040 Future											408,732.35	5	116,91
R2040	On	03/11/2022	Bond Future	10.10	Call			5.14000	0.00514	0,880	12.81	0	
R2040	On	03/11/2022	Bond Future	10.10	Put			10,093.18000	10.09318	11,775,970	12.81	0	
R2040	On	03/11/2022	Bond Future	10.60	Call			69.52000	0.06952	18,540	12.90	0	1,60
R2040	On	03/11/2022	Bond Future	10.60	Put			6,505.35000	6.50535	8,141,420	12.90	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			110.59000	0.11059	32,450	13.02	0	1,07
R2040	On	03/11/2022	Bond Future	11.30	Put			2,572.83000	2.57283	3,791,280	13.91	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			2,140.58000	2.14058	3,249,670	14.11	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			169.11000	0.16911	54,300	13.15	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			5,206.89000	5.20689	6,779,130	13.15	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			670.58000	0.67058	294,190	13.74	0	1,07
R2040	On	03/11/2022	Bond Future	11.20	Put			3,014.30000	3.01430	4,324,960	13.74	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			882.09000	0.88209	413,490	13.91	0	1,60
R2040	On	03/11/2022	Bond Future	12.52	Put			209.45000	0.20945	418,450	16.18	0	1,07
R2040	On	03/11/2022	Bond Future	11.39	Call			1,105.21000	1.10521	547,590	14.07	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			2,215.09000	2.21509	3,344,520	14.07	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			1,131.88000	1.13188	564,100	14.09	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			2,177.62000	2.17762	3,296,890	14.09	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			1,158.91000	1.15891	580,950	14.11	0	
R2040	On	03/11/2022	Bond Future	10.70	Put			5,843.04000	5.84304	7,451,950	13.02	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			1,418.91000	1.41891	747,900	14.27	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			1,827.51000	1.82751	2,843,550	14.27	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			3,344.62000	3.34462	2,186,060	15.21	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			681.48000	0.68148	1,209,970	15.21	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			5,876.29000	5.87629	4,398,240	16.18	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			288.32000	0.28832	159,280	14.45	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			10,546.91000	10.54691	12,137,190	14.45	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			306.20000	0.30620	170,150	14.45	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put			10,342.52000	10.34252	11,925,790	14.45	0	
R2040	On	02/02/2023	Bond Future	10.93	Call			1,098.82000	1.09882	700,890	14.68	0	
R2040	On	02/02/2023	Bond Future	10.93	Put			6,041.74000	6.04174	7,363,130	14.68	0	
R2040	On	02/02/2023	Bond Future	10.96	Call			1,153.27000	1.15327	740,140	14.72	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put			5,893.64000	5.89364	7,199,830	14.72	0	
R2040	On	02/02/2023	Bond Future	11.10	Call			1,430.29000	1.43029	943,430	14.88	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	11.10	Put		5,235.23000	5.23523	6,467,690	14.88	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		1,451.55000	1.45155	959,260	14.90	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		5,190.28000	5.19028	6,417,310	14.90	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,472.99000	1.47299	975,270	14.91	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		5,145.60000	5.14560	6,367,200	14.91	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		1,628.34000	1.62834	1,092,110	14.99	0.00	0	6
R2040	On	02/02/2023	Bond Future	11.19	Put		4,840.34000	4.84034	6,023,430	14.99	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		4,389.23000	4.38923	3,363,130	16.40	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		2,132.73000	2.13273	2,825,950	16.40	0.00	0	6
R2040	On	02/02/2023	Bond Future	12.24	Call		5,054.33000	5.05433	3,946,760	16.70	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		1,806.56000	1.80656	2,418,310	16.70	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		5,174.81000	5.17481	4,053,570	16.75	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,754.19000	1.75419	2,352,270	16.75	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.17	Put		11,597.90000	11.59790	13,136,290	14.19	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		8,246.92000	8.24692	9,611,110	14.18	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,622.63000	1.62263	1,154,040	14.34	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.92	Put		7,289.89000	7.28989	8,576,800	14.34	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,758.07000	2.75807	2,071,350	14.84	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		5,215.85000	5.21585	6,284,630	14.84	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		631.07000	0.63107	413,960	14.19	0.00	0	3
R2040	On	04/05/2023	Bond Future	11.42	Put		5,179.40000	5.17940	6,243,600	14.85	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		2,812.66000	2.81266	2,116,750	14.86	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		5,143.43000	5.14343	6,203,020	14.86	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		2,951.32000	2.95132	2,232,490	14.93	0.00	0	4
R2040	On	04/05/2023	Bond Future	11.48	Put		4,965.91000	4.96591	6,002,580	14.93	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,282.85000	1.28285	891,540	14.18	0.00	0	4
R2040	On	04/05/2023	Bond Future	12.78	Call		7,534.49000	7.53449	6,301,220	16.81	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		1,955.94000	1.95594	2,478,170	16.81	0.00	0	3
R2040	On	04/05/2023	Bond Future	13.45	Call		10,273.22000	10.27322	8,866,910	17.80	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,210.63000	1.21063	1,559,820	17.80	0.00	0	4
R2040	On	04/05/2023	Bond Future	11.42	Call		2,785.17000	2.78517	2,093,870	14.85	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		5,355.71000	5.35571	4,350,180	15.32	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,651.48000	3.65148	4,438,400	15.32	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		5,390.14000	5.39014	4,380,930	15.33	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,628.35000	3.62835	4,411,590	15.33	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		5,424.65000	5.42465	4,411,760	15.35	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,605.36000	3.60536	4,384,920	15.35	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		6,183.76000	6.18376	7,256,750	13.74	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		3,496.93000	3.49693	2,748,870	13.72	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		6,253.97000	6.25397	7,334,580	13.72	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	02/11/2023	Bond Future	11.59	Call		3.52355000	3.52355	2,771,680	13.73	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6,218.78000	6.21878	7,295,580	13.73	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		3,550.26000	3.55026	2,794,580	13.74	0.00	0	
Total R2040 Option											0.00	0	11,46
Total For R2040											408,732.35	5	128,37
R2044	On	03/11/2022	Bond Future			11.81364	78.68162	11.55076	80.33534	15.10	1,494,950.78	19	73,44
R2044	On	02/02/2023	Bond Future			11.94669	75.75171	11.67361	77.43701	16.80	0.00	0	31,77
R2044	On	04/05/2023	Bond Future			12.06010	77.31264	11.77689	79.03336	16.22	0.00	0	
R2044	On	03/08/2023	Bond Future			12.17661	74.54481	11.88261	76.30177	16.00	0.00	0	
R2044	On	02/11/2023	Bond Future			12.29790	76.05136	11.99303	77.84387	15.03	0.00	0	
Total R2044 Future											1,494,950.78	19	105,16
R2044	On	03/11/2022	Bond Future	10.10	Call			5.34000	0.00534	0.980	13.56	0	
R2044	On	03/11/2022	Bond Future	10.10	Put		10,305.10000	10.30510	11,954,460	13.56	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			73.88000	0.07388	20,870	13.66	0	1,90
R2044	On	03/11/2022	Bond Future	10.60	Put		6,583.59000	6.58359	8,184,300	13.66	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call			179.86000	0.17986	60,830	13.92	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,202.09000	2.20209	3,289,850	14.89	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,188.79000	1.18879	612,730	14.91	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,164.47000	2.16447	3,242,130	14.91	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put		5,247.35000	5.24735	6,782,040	13.92	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1,216.89000	1.21689	630,720	14.93	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,127.22000	2.12722	3,194,770	14.93	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			928.50000	0.92850	451,300	14.72	0	1,90
R2044	On	03/11/2022	Bond Future	11.30	Put		2,562.65000	2.56265	3,739,170	14.72	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1,160.97000	1.16097	595,010	14.89	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		4,277.55000	4.27755	3,290,440	17.25	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		2,270.45000	2.27045	2,968,640	17.25	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.14	Call		1,590.94000	1.59094	1,077,300	15.83	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		5,071.13000	5.07113	6,242,790	15.83	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,613.95000	1.61395	1,094,830	15.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		5,026.54000	5.02654	6,192,720	15.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,636.99000	1.63699	1,112,400	15.86	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,982.07000	4.98207	6,142,780	15.86	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		5,143.63000	5.14363	6,165,010	15.77	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		3,925.04000	3.92504	3,082,950	16.22	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		4,091.85000	4.09185	4,970,480	16.22	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	11.41	Call		2,887.91000	2.88791	2,197,630	15.75	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,217.15000	5.21715	6,247,590	15.75	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Call		4,778.68000	4.77868	3,831,190	16.60	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/05/2023	Bond Future	12.00	Put		3,417.67000	3.41767	4,190,900	16.60	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.42	Call		2,916.07000	2.91607	2,221,270	15.76	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		5,180.27000	5.18027	6,206,190	15.76	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		2,944.38000	2.94438	2,245,040	15.77	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		5,442.85000	5.44285	4,452,990	16.23	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,724.64000	3.72464	4,491,740	16.23	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		5,373.36000	5.37336	4,390,760	16.20	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,772.61000	3.77261	4,546,970	16.20	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		5,408.20000	5.40820	4,421,970	16.21	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,748.68000	3.74868	4,519,410	16.21	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,305.18000	6.30518	7,350,640	14.58	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		3,658.71000	3.65871	2,907,900	14.59	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		6,269.01000	6.26901	7,310,710	14.59	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		3,603.82000	3.60382	2,860,540	14.57	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,341.21000	6.34121	7,390,440	14.57	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		3,631.38000	3.63138	2,884,330	14.58	0.00	0	
Total R2044 Option											0.00	0	16,03
Total For R2044											1,494,950.78	19	121,15
R2048	On	03/11/2022	Bond Future			11.73504	77.62056	11.47212	79.32064	15.65	0.00	0	248,90
R2048	On	02/02/2023	Bond Future			11.86071	79.08896	11.58772	80.82148	16.48	0.00	0	
R2048	On	04/05/2023	Bond Future			11.96730	76.25409	11.68429	78.02297	16.83	0.00	0	
R2048	On	03/08/2023	Bond Future			12.07733	77.80973	11.78369	79.61590	15.72	0.00	0	
R2048	On	02/11/2023	Bond Future			12.19371	74.96067	11.88921	76.80327	15.62	0.00	0	
Total R2048 Future											0.00	0	248,90
R2048	On	03/11/2022	Bond Future	10.00	Call		4.38000	0.00438	0,770	14.07	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		10,884.06000	10.88406	12,580,530	14.07	0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		102.40000	0.10240	30,340	14.16	0.00	0	95
R2048	On	03/11/2022	Bond Future	10.60	Put		6,248.27000	6.24827	7,876,290	14.16	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Call		159.85000	0.15985	51,880	14.30	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		5,558.81000	5.55881	7,150,920	14.30	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		1,194.40000	1.19440	607,810	15.30	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,208.87000	2.20887	3,322,360	15.30	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		3,436.36000	3.43636	2,265,440	16.48	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		702.85000	0.70285	1,232,010	16.48	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		880.82000	0.88082	416,760	15.07	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		2,712.05000	2.71205	3,948,070	15.07	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		1,137.95000	1.13795	572,350	15.26	0.00	0	95
R2048	On	03/11/2022	Bond Future	11.30	Put		2,287.52000	2.28752	3,422,000	15.26	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		1,165.98000	1.16598	589,900	15.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048	On	03/11/2022	Bond Future	11.31	Put		2,247.95000	2.24795	3,371,950	15.28		0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,771.30000	1.77130	1,215,020	15.83		0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put		5,046.75000	5.04675	6,222,990	15.83		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,672.08000	1.67208	1,138,670	15.76		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		5,226.95000	5.22695	6,426,060	15.76		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,696.50000	1.69650	1,157,390	15.78		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		5,181.35000	5.18135	6,374,760	15.78		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,721.29000	1.72129	1,176,460	15.80		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		5,136.24000	5.13624	6,323,930	15.80		0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		539.53000	0.53953	321,980	15.06		0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put		8,959.20000	8.95920	10,474,170	15.06		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,017.89000	3.01789	2,294,860	16.26		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,204.19000	5.20419	6,250,040	16.26		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,959.20000	2.95920	2,245,650	16.23		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,279.77000	5.27977	6,335,100	16.23		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,988.48000	2.98848	2,270,180	16.24		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,241.87000	5.24187	6,292,450	16.24		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		5,781.96000	5.78196	4,750,730	16.19		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,779.53000	3.77953	4,554,470	16.19		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		5,709.65000	5.70965	4,685,720	16.17		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,827.25000	3.82725	4,609,490	16.17		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		5,745.77000	5.74577	4,718,190	16.18		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,803.31000	3.80331	4,581,900	16.18		0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		3,781.67000	3.78167	3,001,480	15.08		0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,323.56000	6.32356	7,385,970	15.08		0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		3,726.50000	3.72650	2,954,050	15.07		0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,399.68000	6.39968	7,469,830	15.07		0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		3,754.03000	3.75403	2,977,720	15.08		0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,361.52000	6.36152	7,427,810	15.08		0.00	0	
Total R2048 Option												0.00	0	7,30
Total For R2048												0.00	0	256,20
R209	On	03/11/2022	Bond Future			11.60497	64.69642	11.33727	66.02933	14.28		0.00	0	19,10
R209	On	02/02/2023	Bond Future			11.74038	65.88957	11.46271	67.24795	15.04		0.00	0	2,00
R209	On	04/05/2023	Bond Future			11.85290	64.09101	11.56505	65.47799	15.20		0.00	0	1,20
R209	On	03/08/2023	Bond Future			11.96398	65.43022	11.66569	66.84638	14.19		0.00	0	
R209	On	02/11/2023	Bond Future			12.09016	63.60140	11.78081	65.04617	13.97		0.00	0	
Total R209 Future												0.00	0	22,47
R209	On	03/11/2022	Bond Future	9.25	Call		0.06000	0.00006	0,010	12.89		0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		11,857.26000	11.85726	13,190,120	12.89		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	9.50	Call		0.37000	0.00037	0,050	12.87	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		10,288.06000	10.28806	11,620,650	12.87	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		8.10000	0.00810	1,550	12.82	0.00	0	7,7!
R209	On	03/11/2022	Bond Future	10.00	Put		7,285.52000	7.28552	8,611,880	12.82	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	11.50	Call		1,757.30000	1.75730	1,038,520	14.75	1,350,076.00	1,300	1,3!
R209	On	03/11/2022	Bond Future	11.50	Put		942.42000	0.94242	1,556,550	14.75	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		3,549.09000	3.54909	2,495,280	15.70	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		318.72000	0.31872	597,820	15.70	0.00	0	7,7!
R209	On	03/11/2022	Bond Future	11.01	Call		587.11000	0.58711	264,890	13.85	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,270.43000	2.27043	3,281,120	13.85	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		603.75000	0.60375	274,230	13.87	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,234.74000	2.23474	3,238,130	13.87	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		620.69000	0.62069	283,820	13.88	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,199.40000	2.19940	3,195,440	13.88	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		97.10000	0.09710	29,310	13.11	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		4,527.16000	4.52716	5,792,280	13.11	0.00	0	
R209	On	03/11/2022	Bond Future	10.90	Call		0.00000	0.00000	177,520	13.67	230,776.00	1,300	1,3!
R209	On	03/11/2022	Bond Future	10.90	Put		0.00000	0.00000	3,773,220	13.67	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		570.77000	0.57077	255,780	13.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,306.48000	2.30648	3,324,400	13.83	0.00	0	6,0!
R209	On	02/02/2023	Bond Future	10.79	Call		999.70000	0.99970	651,010	14.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,463.98000	4.46398	5,473,670	14.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,015.34000	1.01534	662,490	14.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		4,426.26000	4.42626	5,431,790	14.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		984.20000	0.98420	639,660	14.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,501.91000	4.50191	5,515,750	14.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,051.75000	2.05175	1,532,650	14.70	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,332.46000	4.33246	5,200,340	14.70	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		5,919.92000	5.91992	4,949,100	16.67	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,564.10000	1.56410	1,980,260	16.67	0.00	0	7,5!
R209	On	04/05/2023	Bond Future	11.00	Call		1,827.67000	1.82767	1,348,740	14.56	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,676.45000	4.67645	5,584,500	14.56	0.00	0	7,5!
R209	On	04/05/2023	Bond Future	11.09	Call		2,010.11000	2.01011	1,498,320	14.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,393.61000	4.39361	5,268,800	14.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,030.88000	2.03088	1,515,430	14.68	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,362.95000	4.36295	5,234,480	14.68	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		545.25000	0.54525	360,730	14.12	0.00	0	7,5!
R209	On	04/05/2023	Bond Future	10.00	Put		8,877.28000	8.87728	10,079,740	14.12	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,222.56000	4.22256	3,433,330	14.41	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,918.63000	2.91863	3,545,560	14.41	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	03/08/2023	Bond Future	11.95	Call		4,250.42000	4.25042	3,458,210	14.42	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,899.66000	2.89966	3,523,610	14.42	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,195.00000	4.19500	3,408,770	14.40	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,937.96000	2.93796	3,567,890	14.40	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,798.62000	2.79862	2,204,750	13.57	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,938.19000	4.93819	5,789,090	13.57	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,820.11000	2.82011	2,223,190	13.58	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,910.06000	4.91006	5,757,910	13.58	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,777.21000	2.77721	2,186,390	13.56	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,966.45000	4.96645	5,820,400	13.56	0.00	0	
Total R209 Option											1,580,852.00	2,600	58,60
Total For R209											1,580,852.00	2,600	81,07
R210	On	03/11/2022	Bond Future			229.06111	229.06111	230.88137	230.88137		69,176,455.22	302	43
R210	On	02/02/2023	Bond Future			233.34171	233.34171	235.19928	235.19928		0.00	0	30
R210	On	04/05/2023	Bond Future			235.07841	235.07841	236.98045	236.98045		0.00	0	
R210	On	03/08/2023	Bond Future			240.03712	240.03712	241.98015	241.98015		0.00	0	
R210	On	02/11/2023	Bond Future			241.71344	241.71344	243.70139	243.70139		0.00	0	
Total R210 Future											69,176,455.22	302	73
Total For R210											69,176,455.22	302	73
R213	On	03/11/2022	Bond Future			11.19610	78.99176	10.93284	80.19361	10.57	35,941,250.80	455	33,50
R213	On	02/02/2023	Bond Future			11.36247	80.44855	11.08676	81.67366	10.90	0.00	0	
R213	On	04/05/2023	Bond Future			11.49300	78.54865	11.20458	79.79976	10.84	0.00	0	
R213	On	03/08/2023	Bond Future			11.62621	80.18926	11.32421	81.46681	9.97	0.00	0	
R213	On	02/11/2023	Bond Future			11.78687	78.25723	11.47030	79.56056	9.65	0.00	0	
Total R213 Future											35,941,250.80	455	33,50
R213	On	03/11/2022	Bond Future	9.13	Call		0.02000	0.00002	0,000	7.84	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		8,903.03000	8.90303	10,104,860	7.84	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		0.03000	0.00003	0,000	7.78	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put		8,586.77000	8.58677	9,788,590	7.78	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		2.81000	0.00281	0,280	7.15	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,799.08000	2.79908	3,895,710	8.43	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put		2,681.02000	2.68102	3,761,830	8.55	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		6.78000	0.00678	0,760	7.02	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		4,560.94000	4.56094	5,756,770	7.02	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		45.61000	0.04561	9,160	7.73	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		3,567.79000	3.56779	4,733,190	7.73	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		148.53000	0.14853	43,310	8.43	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		5,254.12000	5.25412	6,453,440	7.15	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call		156.88000	0.15688	46,530	8.47	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	10.38	Put		2,759.35000	2.75935	3,850,850	8.47	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		165.61000	0.16561	49,970	8.51	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,720.04000	2.72004	3,806,250	8.51	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		174.60000	0.17460	53,560	8.55	0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call		107.97000	0.10797	58,090	10.66	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		9,397.75000	9.39775	10,572,980	10.66	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		462.01000	0.46201	279,660	10.24	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,490.63000	5.49063	6,533,390	10.24	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		651.12000	0.65112	409,840	10.33	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,715.40000	4.71540	5,699,230	10.33	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		661.93000	0.66193	417,440	10.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,678.36000	4.67836	5,658,980	10.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		672.72000	0.67272	425,030	10.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,641.34000	4.64134	5,618,760	10.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		812.89000	0.81289	525,040	10.39	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,210.52000	4.21052	5,147,780	10.39	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.43	Call		916.82000	0.91682	600,620	10.43	0.00	0	9;
R213	On	02/02/2023	Bond Future	10.43	Put		3,936.57000	3.93657	4,845,480	10.43	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,488.41000	5.48841	4,533,890	12.31	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		688.99000	0.68899	959,580	12.31	0.00	0	9;
R213	On	04/05/2023	Bond Future	10.73	Put		3,824.31000	3.82431	4,627,920	10.42	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,726.24000	1.72624	1,275,490	10.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,796.28000	3.79628	4,596,640	10.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,743.88000	1.74388	1,289,850	10.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,768.63000	3.76863	4,565,710	10.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,708.96000	1.70896	1,261,460	10.42	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,729.76000	3.72976	3,024,290	10.31	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,520.11000	2.52011	3,092,190	10.31	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,755.52000	3.75552	3,047,310	10.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,503.97000	2.50397	3,073,310	10.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,781.04000	3.78104	3,070,090	10.33	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,487.63000	2.48763	3,054,230	10.33	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,930.46000	3.93046	4,689,070	9.37	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,459.15000	2.45915	1,920,070	9.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,976.68000	3.97668	4,740,930	9.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,478.77000	2.47877	1,936,860	9.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,953.68000	3.95368	4,715,100	9.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,498.14000	2.49814	1,953,420	9.37	0.00	0	
Total R213 Option											0.00	0	5,28

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total For R213											35,941,250.80	455	38,76
R214	On	03/11/2022			11.74246	62.09814	11.47470	63.48493		15.62	136,615,908.00	2,200	24,71
R214	On	02/02/2023			11.87374	63.24340	11.59608	64.65662		16.47	0.00	0	64,50
R214	On	04/05/2023			11.97737	61.24394	11.69010	62.68684		16.74	0.00	0	
R214	On	03/08/2023			12.08112	62.52342	11.78383	63.99667		15.64	0.00	0	
R214	On	02/11/2023			12.20058	60.48804	11.89273	61.99104		15.50	0.00	0	
Total R214 Future											136,615,908.00	2,200	89,27
R214	On	03/11/2022	11.34	Call			994.77000	0.99477	503,740	15.31	0.00	0	
R214	On	03/11/2022	11.34	Put			1,711.27000	1.71127	2,607,030	15.31	0.00	0	
R214	On	03/11/2022	11.35	Call			1,018.23000	1.01823	518,590	15.33	0.00	0	
R214	On	03/11/2022	11.35	Put			1,681.10000	1.68110	2,568,250	15.33	0.00	0	
R214	On	03/11/2022	11.36	Call			1,042.09000	1.04209	533,800	15.35	0.00	0	
R214	On	03/11/2022	11.36	Put			1,651.39000	1.65139	2,529,890	15.35	0.00	0	
R214	On	02/02/2023	11.09	Call			1,382.41000	1.38241	937,840	15.79	0.00	0	
R214	On	02/02/2023	11.09	Put			4,094.97000	4.09497	5,063,620	15.79	0.00	0	
R214	On	02/02/2023	11.07	Call			1,343.22000	1.34322	907,890	15.76	0.00	0	
R214	On	02/02/2023	11.07	Put			4,166.76000	4.16676	5,144,650	15.76	0.00	0	
R214	On	02/02/2023	11.08	Call			1,362.80000	1.36280	922,850	15.78	0.00	0	
R214	On	02/02/2023	11.08	Put			4,130.82000	4.13082	5,104,090	15.78	0.00	0	
R214	On	04/05/2023	11.37	Put			4,117.96000	4.11796	4,967,020	16.19	0.00	0	
R214	On	04/05/2023	11.38	Call			2,468.90000	2.46890	1,871,230	16.21	0.00	0	
R214	On	04/05/2023	11.38	Put			4,088.19000	4.08819	4,933,420	16.21	0.00	0	
R214	On	04/05/2023	11.36	Call			2,421.71000	2.42171	1,831,720	16.18	0.00	0	
R214	On	04/05/2023	11.36	Put			4,147.71000	4.14771	5,000,620	16.18	0.00	0	
R214	On	04/05/2023	11.37	Call			2,445.35000	2.44535	1,851,510	16.19	0.00	0	
R214	On	03/08/2023	12.15	Call			4,749.81000	4.74981	3,897,250	16.17	0.00	0	
R214	On	03/08/2023	12.15	Put			2,943.14000	2.94314	3,563,830	16.17	0.00	0	
R214	On	03/08/2023	12.16	Call			4,779.36000	4.77936	3,923,840	16.19	0.00	0	
R214	On	03/08/2023	12.16	Put			2,924.53000	2.92453	3,542,260	16.19	0.00	0	
R214	On	03/08/2023	12.14	Call			4,720.55000	4.72055	3,870,950	16.16	0.00	0	
R214	On	03/08/2023	12.14	Put			2,962.11000	2.96211	3,585,760	16.16	0.00	0	
R214	On	02/11/2023	11.45	Put			5,201.37000	5.20137	6,083,020	14.95	0.00	0	
R214	On	02/11/2023	11.46	Call			2,955.67000	2.95567	2,331,170	14.95	0.00	0	
R214	On	02/11/2023	11.46	Put			5,170.56000	5.17056	6,049,060	14.95	0.00	0	
R214	On	02/11/2023	11.47	Call			2,977.59000	2.97759	2,349,940	14.96	0.00	0	
R214	On	02/11/2023	11.47	Put			5,139.89000	5.13989	6,015,240	14.96	0.00	0	
R214	On	02/11/2023	11.45	Call			2,933.83000	2.93383	2,312,480	14.95	0.00	0	
Total R214 Option											0.00	0	
Total For R214											136,615,908.00	2,200	89,27

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total for Bond										645,817,172.64	9,361	1,489,12
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

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	03/11/2022	GOVI			810.29100	810.29100	823.28500	823.28500			0.00	0	86
GOVI	On	02/02/2023	GOVI			825.23400	825.23400	838.47900	838.47900			0.00	0	
GOVI	On	04/05/2023	GOVI			842.17800	842.17800	855.70300	855.70300			0.00	0	
GOVI	On	03/08/2023	GOVI			859.74400	859.74400	873.55500	873.55500			0.00	0	
GOVI	On	02/11/2023	GOVI			877.12700	877.12700	891.21700	891.21700			0.00	0	
Total GOVI Future												0.00	0	86
GOVI	On	03/11/2022	GOVI	820.41	Call			28,750.00000	2.87500	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	101,190,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			28,650.00000	2.86500	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	101,290,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			28,550.00000	2.85500	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	101,390,000		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			123,610.00000	12.36100	256,060,000		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			123,410.00000	12.34100	255,860,000		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			123,510.00000	12.35100	255,960,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	106,920,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			28,230.00000	2.82300	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	107,020,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			28,430.00000	2.84300	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	106,820,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			28,330.00000	2.83300	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			363,350.00000	36.33500	225,240,000		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			363,250.00000	36.32500	225,140,000		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			363,450.00000	36.34500	225,340,000		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	86,730,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			54,070.00000	5.40700	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	86,830,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			53,970.00000	5.39700	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	86,930,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			54,170.00000	5.41700	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	86
Total for GOVI												0.00	0	86

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	03/11/2022	Index Future			820.29900	820.29900	826.19200	826.19200			0.00	0	
AL37	On	02/02/2023	Index Future			835.42700	835.42700	841.44100	841.44100			0.00	0	
AL37	On	04/05/2023	Index Future			852.57900	852.57900	858.72500	858.72500			0.00	0	
AL37	On	03/08/2023	Index Future			870.36300	870.36300	876.64000	876.64000			0.00	0	
AL37	On	02/11/2023	Index Future			887.96000	887.96000	894.36400	894.36400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			935.60600	935.60600	949.05500	949.05500			0.00	0	
AL7T	On	02/02/2023	Index Future			952.86100	952.86100	966.57100	966.57100			0.00	0	
AL7T	On	04/05/2023	Index Future			972.42500	972.42500	986.42500	986.42500			0.00	0	
AL7T	On	03/08/2023	Index Future			992.70800	992.70800	1,007.00500	1,007.00500			0.00	0	
AL7T	On	02/11/2023	Index Future			1,012.77900	1,012.77900	1,027.36400	1,027.36400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			821.84800	821.84800	834.97100	834.97100			65,747,840.00	8	12
ALBI	On	02/02/2023	Index Future			837.00500	837.00500	850.38100	850.38100			0.00	0	
ALBI	On	04/05/2023	Index Future			854.19000	854.19000	867.84900	867.84900			0.00	0	
ALBI	On	03/08/2023	Index Future			872.00700	872.00700	885.95500	885.95500			0.00	0	
ALBI	On	02/11/2023	Index Future			889.63700	889.63700	903.86700	903.86700			0.00	0	
Total ALBI Future												65,747,840.00	8	12
Total For ALBI												65,747,840.00	8	12
IGOV	On	03/11/2022	Index Future			321.98300	321.98300	323.57000	323.57000			0.00	0	70
IGOV	On	02/02/2023	Index Future			328.00000	328.00000	329.62100	329.62100			0.00	0	
IGOV	On	04/05/2023	Index Future			334.81200	334.81200	336.46900	336.46900			0.00	0	
IGOV	On	03/08/2023	Index Future			341.87100	341.87100	343.56500	343.56500			0.00	0	
IGOV	On	02/11/2023	Index Future			348.85800	348.85800	350.58600	350.58600			0.00	0	
Total IGOV Future												0.00	0	70
Total For IGOV												0.00	0	70
Total for Index												65,747,840.00	8	82
JIBAR f	On	19/10/2022	Jibar Future			6.58500	93.41500	6.55500	93.44500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.78000	93.22000	6.74000	93.26000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.41500	92.58500	7.36500	92.63500			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.55000	92.45000	7.48000	92.52000			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			8.03000	91.97000	7.94000	92.06000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			8.13500	91.86500	8.02500	91.97500			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.49000	91.51000	8.28000	91.72000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.54500	91.45500	8.32000	91.68000			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			8.59500	91.40500	8.35500	91.64500			0.00	0	27

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 20/03/2024 Jibar Future			8.60000	91.40000	8.36000	91.64000				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.57000	91.43000	8.33000	91.67000				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			8.70000	91.30000	8.42500	91.57500				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										711,565,012.64	9,369	1,491,22
ABCPI3 On 07/12/2023 Spot Bond			2.54800	330.12307	2.54800	329.98396				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.24902				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.81762				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.17500	100.73813	10.17500	100.71081				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.06000	87.79980	12.06000	87.77171				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.54186				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.15484				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.03441				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.78908				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	101.85617				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.95980				0.00	0	200,000,00
Total ABFN23 SPOT										0.00	0	200,000,00
Total For ABFN23										0.00	0	200,000,00
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.34102				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.64025				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.97896				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.14000				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.41397				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.03557				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.40674				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.21197				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.56837				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.13209				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	

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	100.34676				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.18802				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.82942				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	101.24786				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.27648				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.29696				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.01858				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.67866				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.60800				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	99.98882				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.76733				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	99.81657				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	99.78784				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.80066				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.82158				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.83907				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGNO On 27/06/2025 Spot Bond					0.00000	99.99997				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGNO On 27/06/2027 Spot Bond					0.00000	100.18967				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGNO On 27/06/2029 Spot Bond					0.00000	99.99987				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.99208				0.00	0	200,000,00
Total ABJ01 SPOT										0.00	0	200,000,00
Total For ABJ01										0.00	0	200,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.63815				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.50209				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	99.97842				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	99.93144				0.00	0	

Contract 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			6.85000	6.85000	6.85000	154.85121				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	48.03219	100.00000	47.90784				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.58000	2.58000	2.58000	164.82008				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.33000	3.33000	3.33000	220.32534				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.80500	4.80500	4.80500	237.67773				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.58000	8.58000	8.58000	100.24604				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.09000	9.09000	9.09000	107.64611				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.11000	103.99120	7.11000	103.97112				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.78000	108.25932	8.78000	108.23404				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.50000	108.54206	9.50000	108.51469				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.55000	102.20840	7.55000	102.18748				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			9.54500	97.99833	9.54500	97.97309				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	12.83820	100.00000	12.80947				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.67000	329.66526	2.67000	329.52525				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.96500	11.96500	11.96500	100.68682				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.14919				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.14545				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.14868				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.14868				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	198.13896				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	200.72388				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.13942				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.64292				0.00	0	
Total AECI02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.71758				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.92685				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.67461				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.71781				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.39688				0.00	0	8,040,30
Total AGL03 SPOT										0.00	0	8,040,30
Total For AGL03										0.00	0	8,040,30
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.21855				0.00	0	1,100,000,00
Total AGLG01 SPOT										0.00	0	1,100,000,00
Total For AGLG01										0.00	0	1,100,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.96283				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.80756				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.88806				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.51880				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.24438				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	101.28294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.39000	96.28194	9.39000	96.25793				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.34102				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.53458				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.77635				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.14266				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.71235				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.10500	101.63848	9.10500	101.61389				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.89313				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.74164				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.78066				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.39024				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.23235				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.68008				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.74152				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.78052				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.05285				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.82846				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.90412				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.76101				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.74639				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.79999				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.78148				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.55668				0.00	0	
Total AHF7D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.08193				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.27000	106.14731	9.27000	106.12103				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			9.82000	102.18377	9.82000	102.15716				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.93000	89.28923	12.93000	89.25883				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.51000	200.50867	5.51000	200.40828				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.02041				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.35868				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.04771				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.21437				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.83773				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.15500	252.79601	5.15500	252.67182				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.76500	218.44927	5.76500	218.33843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.20000	210.93378	4.20000	210.83553				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.17500	115.99210	5.17500	115.93512				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.13217				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.15817				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.12875				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.89092				0.00	514,400,000	128,600,000
Total ASN278 SPOT										0.00	514,400,000	128,600,000
Total For ASN278										0.00	514,400,000	128,600,000
ASN27 On 20/08/2048 Spot Bond					0.00000	100.75333				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.73968				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.27672				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.02010				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.13829				0.00	0	400,000,000
Total ASN300 SPOT										0.00	0	400,000,000
Total For ASN300										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31(On 20/12/2023 Spot Bond					0.00000	100.72896				0.00	0	800,000,00
Total ASN310 SPOT										0.00	0	800,000,00
Total For ASN310										0.00	0	800,000,00
ASN31(On 31/03/2029 Spot Bond			4.40500	4.40500	4.40500	114.24162				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.31500	5.31500	5.31500	103.42488				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.27202				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.30483				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.01411				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.65893				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.28500	114.46085	5.28500	114.40430				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.14012				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	99.73372				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.28066				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.13541				0.00	0	
Total ASN354 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.13541				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.56707				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.32954				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN371 On 20/12/2024 Spot Bond					0.00000	100.29304				0.00	0	500,000,00
Total ASN373 SPOT										0.00	0	500,000,00
Total For ASN373										0.00	0	500,000,00
ASN373 On 20/12/2024 Spot Bond					0.00000	100.73638				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN381 On 06/11/2023 Spot Bond					0.00000	102.20729				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2023 Spot Bond					0.00000	100.22623				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	100.22623				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.30676				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.47386				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN391 On 20/11/2022 Spot Bond					0.00000	100.69276				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.15170				0.00	516,400,000	129,100,00

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 ASN399 SPOT										0.00	516,400,000	129,100,000
Total For ASN399										0.00	516,400,000	129,100,000
ASN400 On 20/12/2024 Spot Bond					0.00000	100.13348				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.15228				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.42414				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 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	103.21599				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.01987				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.02202				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.14591				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.46153				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.31429				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.22753				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46 On 17/07/2023 Spot Bond					0.00000	101.23722				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2023 Spot Bond			9.56500	9.56500	9.56500	101.35100				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			11.43000	11.43000	11.43000	99.90931				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.13380				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.27665				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.79391				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.27504				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	113.57500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			11.21500	11.21500	11.21500	99.56163				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.74575				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.21961				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.21961				0.00	0	
Total ASN498 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.14727				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.78500	96.46809	10.78500	96.44040				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.96500	96.14746	9.96500	96.12191				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.51500	95.02632	10.51500	94.99971				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.51500	95.02632	10.51500	94.99971				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.09000	101.45360	9.09000	101.42909				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.04000	101.75562	11.04000	101.72591				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.99000	101.74790	10.99000	101.71833				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.49000	101.66649	10.49000	101.63824				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.49000	101.66649	10.49000	101.63824				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	99.86922				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.18144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.73774				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			11.12500	101.25822	11.12500	101.22844				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			11.21500	100.26605	11.21500	100.71431				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			11.07500	101.02316	11.07500	100.99358				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.59191				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	101.39687				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.44374				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.12786				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.12980				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.29476				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.21828				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 18/03/2024 Spot Bond					0.00000	94.04337				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.39000	101.35081	9.39000	101.32556				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	101.39867				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.39170				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	101.27989				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.33771				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.69514				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.22418				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.37500				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	99.95111				0.00	0	250,000,00
Total ASN611 SPOT										0.00	0	250,000,00
Total For ASN611										0.00	0	250,000,00
ASN61: On 06/05/2024 Spot Bond					0.00000	93.20694				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.12871				0.00	0	
Total ASN614 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.76446				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.19969				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.12340				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.67185				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.87517				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.15047				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.16249				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.49553				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.33616				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.31889				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.50441				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	99.92957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.60628				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.86055				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.94026				0.00	0	200,000,00
Total ASN669 SPOT										0.00	0	200,000,00
Total For ASN669										0.00	0	200,000,00
ASN67: On 29/06/2026 Spot Bond					0.00000	99.95803				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.15671				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.16231				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.67341				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	93.17632				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.92990				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.23143				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.31803				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	101.56507				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.38708				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.14362				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.14456				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.60891				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.03471				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.27909				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.91315				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.92875				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.29983				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	99.94964				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	99.94520				0.00	0	
Total ASN718 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN718										0.00	0	
ASN72 On 12/06/2024 Spot Bond					0.00000	100.30069				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72 On 15/10/2022 Spot Bond					0.00000	100.79069				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73 On 05/06/2023 Spot Bond					0.00000	100.46582				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73 On 31/07/2026 Spot Bond					0.00000	101.28240				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73 On 28/02/2026 Spot Bond					0.00000	100.62096				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73 On 31/03/2026 Spot Bond					0.00000	99.92924				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.13894				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.14081				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	95.17181				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	101.22788				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76 On 21/12/2026 Spot Bond					0.00000	100.15709				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77 On 21/12/2026 Spot Bond					0.00000	100.14988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.21884	10.21884	10.21884	103.72577				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.29997				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.22000	10.22000	10.22000	101.55575				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.35955				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.22016				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.22172				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	99.59421				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.11583				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	99.79269				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	99.87742				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.41581				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82: On 08/04/2025 Spot Bond					0.00000	101.97598				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	96.54099				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.49554				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.79666				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.79223				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.65938				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.44444				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.44444				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.35968				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.20019				0.00	0	100,000,00
Total ASN837 SPOT										0.00	0	100,000,00
Total For ASN837										0.00	0	100,000,00
ASN83: On 21/04/2027 Spot Bond					0.00000	101.24940				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.24013				0.00	0	
Total ASN839 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	101.24013				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	101.44430				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	106.64928				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	101.16794				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	101.17652				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	101.20227				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.40729				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.39913				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.13903				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.14294				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.62103				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	101.44706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86(On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86(On 29/10/2025 Spot Bond					0.00000	101.27669				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86(On 25/04/2042 Spot Bond					0.00000	108.56671				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86(On 31/07/2026 Spot Bond					0.00000	104.13437				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	100.35570				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	100.35570				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86(On 09/06/2023 Spot Bond					0.00000	100.30470				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	100.24670				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	100.24670				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86(On 30/09/2027 Spot Bond					0.00000	99.93121				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	100.12151				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87: On 27/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.16339				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.16152				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.20430				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.37388				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.51475				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	99.95563				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.24734				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.66500	103.46207	11.66500	101.72789				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.15965				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.86699				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.13707				0.00	0	
Total ASN904 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN904										0.00	0	
ASN91 On 31/07/2027 Spot Bond					0.00000	100.46994				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91 On 31/08/2027 Spot Bond					0.00000	100.31454				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91 On 31/07/2027 Spot Bond					0.00000	100.26546				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91 On 31/07/2027 Spot Bond					0.00000	100.25941				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91 On 31/08/2027 Spot Bond					0.00000	100.17870				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91 On 31/08/2027 Spot Bond					0.00000	100.18164				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,800,000,00
Total ASN920 SPOT										0.00	0	7,800,000,00
Total For ASN920										0.00	0	7,800,000,00
ASN92 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,800,000,00
Total ASN921 SPOT										0.00	0	7,800,000,00
Total For ASN921										0.00	0	7,800,000,00
BAW22 On 07/12/2022 Spot Bond					0.00000	100.65561				0.00	0	1,000,000,00
Total BAW22 SPOT										0.00	0	1,000,000,00
Total For BAW22										0.00	0	1,000,000,00
BAW29 On 22/02/2023 Spot Bond					0.00000	101.12179				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.94512				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.67500	101.32027	7.67500	101.29943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.53674				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.50063				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.35126				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.58351				0.00	0	200,000,00
Total BAW38 SPOT										0.00	0	200,000,00
Total For BAW38										0.00	0	200,000,00
BAWGL On 22/08/2025 Spot Bond					0.00000	100.68381				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.70127				0.00	0	100,000,00
Total BAWGL2 SPOT										0.00	0	100,000,00
Total For BAWGL2										0.00	0	100,000,00
BAYA7 On 31/03/2026 Spot Bond			12.57500	12.57500	12.57500	98.80983				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.21473				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 30/09/2022 Spot Bond					0.00000	99.92539				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	99.99047				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.33209				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA8(On 30/06/2023 Spot Bond					0.00000	99.18635				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.11505				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	99.91841				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	99.91444				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	99.95357				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.05111				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.55117				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	98.08209				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9(On 30/06/2024 Spot Bond					0.00000	100.05793				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9' On 30/06/2023 Spot Bond					0.00000	99.92156				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.91902				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	99.92105				0.00	0	
Total BAYA93 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	100.86248				0.00	0	300,000,00
Total BAYA94 SPOT										0.00	0	300,000,00
Total For BAYA94										0.00	0	300,000,00
BAYA94 On 30/06/2025 Spot Bond					0.00000	99.92202				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2022 Spot Bond					0.00000	99.91937				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	99.91558				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	99.91467				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.90446				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.12913				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	99.90282				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	99.90538				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.90969				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.11433				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	99.90484				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	99.90589				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	99.90446				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD030 On 18/04/2028 Spot Bond			9.52000	9.52000	9.52000	97.64905				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.22270				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.62836				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.38438				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.24271				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	84.09648				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.72788				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	85.66302				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX40 On 16/09/2033 Spot Bond					0.00000	82.48624				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.27192				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	99.94560				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.91059				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.28889				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.01000	105.21597	8.01000	105.19351				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.69971				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.13024				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.54464				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.01796				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.01847				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.38240				0.00	0	
Total BNPP01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP01										0.00	0	
BNPP0:On 12/10/2028 Spot Bond					0.00000	101.61810				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0:On 21/02/2023 Spot Bond					0.00000	97.58100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0:On 05/01/2025 Spot Bond					0.00000	87.02900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0:On 03/01/2025 Spot Bond					0.00000	58.48900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0:On 06/07/2026 Spot Bond					0.00000	41.70400				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 10/11/2022 Spot Bond					0.00000	100.84365				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	101.62276				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1:On 19/11/2022 Spot Bond					0.00000	100.76874				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2:On 19/11/2024 Spot Bond					0.00000	100.74112				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2:On 26/02/2023 Spot Bond					0.00000	100.71837				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2:On 16/07/2023 Spot Bond					0.00000	101.70176				0.00	0	

Contract 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	101.52466				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	101.06323				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.09314				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.85846				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.99589				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	99.95975				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.40205				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.97272				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.86220				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.01500	105.77147	9.01500	105.74599				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	

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			9.31500	106.94544	9.31500	106.91884				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.86500	103.16471	9.86500	103.13727				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.90500	10.90500	10.90500	99.26450				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.52647				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.74316				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.78590				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.73689				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.82367				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	99.92121				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	102.71037	4.77000	100.91700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	100.84100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.07269				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			9.02500	102.29495	9.02500	102.27001				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	106.08905	8.70700	103.91100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.31629				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.05274				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.50500	98.96211	11.50500	98.93154				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	110.38179	6.50000	102.19900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	101.92900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.92095				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.91512				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.28000	155.19093	5.28000	155.11430				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.72000	153.67773	5.72000	153.60006				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.91834				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.67000	103.09950	8.67000	103.07533				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.89062				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.56717				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.64160				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	101.25968				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.41630				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.19286				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.62944				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	100.07487				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.23720				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN517 On 30/10/2022 Spot Bond			10.18000	104.07612	10.18000	104.04737				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.72714				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.28863				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.58038				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	100.32620				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.64883				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.47945				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.50248				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.75904				0.00	0	100,000,00
Total CLN528 SPOT										0.00	0	100,000,00
Total For CLN528										0.00	0	100,000,00
CLN531 On 12/03/2023 Spot Bond					0.00000	100.28863				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.14779				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.39934				0.00	0	
Total CLN534 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.74500	101.05775	10.74500	101.02902				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.89086				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	101.33523				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.56643				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	148.44800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	102.75677				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.21500	100.40015	10.21500	100.37297				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.26500	99.55233	10.26500	99.52526				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.35500	103.30467	10.35500	103.27634				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.40500	10.40500	10.40500	307.67393				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.93863				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.95018				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.71371				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.71162				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	134.82800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.00550				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.71500	102.35078	10.71500	102.34341				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.21500	103.67020	10.21500	103.64214				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.31197				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.81534				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.15195				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN567 On 04/06/2023 Spot Bond					0.00000	100.44739				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.96088				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.44500	102.53372	10.44500	102.50536				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.98760				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.96471				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.23099				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.15894				0.00	0	800,000,00
Total CLN577 SPOT										0.00	0	800,000,00
Total For CLN577										0.00	0	800,000,00
CLN578 On 18/04/2026 Spot Bond					0.00000	101.35068				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	99.87277				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.00014				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.24040				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	101.36544				0.00	0	
Total CLN584 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.81582				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.53168				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	103.86027				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.15581				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.14547				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.94505				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.70000	157.02057	3.70000	126.59910				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.87885				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.12006				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.70452				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.68500	9.68500	9.68500	102.11225				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	99.87839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.27244				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.15581				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.15581				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.99000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			9.27000	9.27000	9.27000	100.36253				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.03582				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.15182				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	104.35942				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.39212				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.73552				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.84500	103.53619	9.84500	103.50901				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	101.30802				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.45994				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.39630				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.76584				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	99.94560				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	95.49200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.74435				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.24461				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.58731				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.21587				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	101.22953				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 28/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	97.02800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	101.35266				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			7.32000	102.06422	7.32000	102.04423				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.89538				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	99.77714				0.00	0	200,000,00
Total CLN627 SPOT										0.00	0	200,000,00
Total For CLN627										0.00	0	200,000,00
CLN62 On 31/07/2034 Spot Bond			12.91000	60.37295	12.91000	79.52032				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	100.70950				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.91500	97.58165	10.91500	97.55347				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.89222				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.71608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.84488				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.00068				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.38610				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.71219				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.88905				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.05004				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.95233				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.25268				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.71512				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.15338				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.46505				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN647 On 18/12/2024 Spot Bond					0.00000	100.15359				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.01262				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.55935				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.88905				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.75163				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.88905				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	99.49200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.16175				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	102.25435				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.61615				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.01600				0.00	0	
Total CLN661 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	100.58800				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	117.72800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	143.15600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.69978				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	98.82835				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.02820				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.01099				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.41481				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.61255				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.96287				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.25912	158.77316	4.25912	128.91028				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25912	158.77316	4.25912	128.91112				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.97868				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.02083				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.12549				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.65978				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	102.91316				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.37199				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.12148				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.12407				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.15721				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.14155				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.14133				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	

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 21/12/2026 Spot Bond					0.00000	102.54739				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	100.06153				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.12812				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.07220				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	85.25118				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	83.74098				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	107.57551				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.50241				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.89088				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	84.66910				0.00	0	739,000,00
Total CLN702 SPOT										0.00	0	739,000,00
Total For CLN702										0.00	0	739,000,00
CLN70 On 12/02/2025 Spot Bond					0.00000	101.29112				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	85.81279				0.00	0	
Total CLN705 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.04189				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.93381				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.12550				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	82.26420				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	82.50667				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.23795				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.85654				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.12614				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.12614				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.12614				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	81.30497				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.25818				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.30413				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.62589				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.47387				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.33469				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.11830				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.11830				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.11830				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.11990				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.11990				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.11990				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.82846				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.86445				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.50164				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.12787				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.26224				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	94.66169				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.49991				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.73008				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	108.47700				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	93.36593				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.87850				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	99.92638				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.14838				0.00	0	
Total CLN743 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.49100				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.57677				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.64487				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.12806				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.34405				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	100.27846				0.00	0	300,000,00
Total CLN750 SPOT										0.00	0	300,000,00
Total For CLN750										0.00	0	300,000,00
CLN750 On 01/10/2026 Spot Bond					0.00000	99.88567				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			7.92500	7.92500	7.92500	100.73100				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.53927				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	91.23351				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	90.26504				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	92.39369				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	101.02574				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.15373				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	93.07015				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.92500	7.92500	7.92500	100.73100				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.08624				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	104.88203				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	98.15541				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	81.75839				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	87.13394				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.64366				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.38522				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.78000	6.78000	6.78000	121.23831				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.58459				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	100.68649				0.00	0	
Total CLN778 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.19692				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.20467				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	101.07721				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.35176				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.24339				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.26042				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	99.93120				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.11503				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	99.93120				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	106.83658				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	106.66925				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.35193				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.34300				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.35193				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.38631				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.35193				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	99.93127				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.35193				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.35209				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.35938				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.35938				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.62460				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	86.60130				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	101.20931				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	101.63679				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.36724				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.62838				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.25887				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.11906				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.52000	97.67386	9.52000	97.64905				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.11974				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.43111				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	99.83817				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	102.09732				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	102.09732				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	101.35193				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.35216				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.36724				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	101.19693				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.35193				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.35216				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	99.93128				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	101.35216				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.35216				0.00	0	

Contract 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	101.35181				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.35216				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.46878				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.35193				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	103.68681				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.49482				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.35181				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	101.51422				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.62089				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.62103				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.62104				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	100.62094				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	99.93127				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.13772				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	99.92953				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	101.23300				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	100.63600				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	98.63100				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.38804				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.14243				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	99.13389				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	99.93128				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	99.93127				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	99.93090				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	101.45282				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	99.99950				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.13903				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.14691				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.15871				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	100.16245				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.09210				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	102.10028				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	83.25565				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.45699				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.14841				0.00	0	

Contract 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	100.13716				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.35713				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	109.40458				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	98.05800				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	101.89600				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	101.77516				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	86.14127				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.16609				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	101.18146				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.17371				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	82.66199				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	100.62089				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.14185				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.41768				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	101.38762				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	101.18066				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.88222				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	99.87839				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	99.87919				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.32839				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN882 On 31/01/2030 Spot Bond					0.00000	100.81588				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	83.08684				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.87247				0.00	0	
Total CLN884 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.87247				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond					0.00000	81.61950				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000.00
Total CLN887 SPOT										0.00	0	15,000,000.00
Total For CLN887										0.00	0	15,000,000.00
CLN887 On 15/09/2027 Spot Bond			5.36000	5.36000	5.36000	120.95468				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.64000	105.46499	9.64000	105.43786				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.48500	102.93836	11.48500	102.90696				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.73000	102.22260	10.73000	102.19341				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.10500	99.88083	9.10500	99.85653				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.27500	88.10487	13.27500	88.07394				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.86500	93.19588	11.86500	93.16653				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.30906				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.42322				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.70349				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.79066				0.00	0	200,000,00
Total DSY02 SPOT										0.00	0	200,000,00
Total For DSY02										0.00	0	200,000,00
DSY03 On 21/11/2024 Spot Bond			10.61500	10.61500	10.61500	103.34718				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.62727				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.96922				0.00	150,000,000	75,000,00
Total DSY05 SPOT										0.00	150,000,000	75,000,00
Total For DSY05										0.00	150,000,000	75,000,00
DSY06 On 21/05/2027 Spot Bond					0.00000	100.90052				0.00	0	600,000,00
Total DSY06 SPOT										0.00	0	600,000,00
Total For DSY06										0.00	0	600,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	100.72193				0.00	0	900,000,00
Total DSY07 SPOT										0.00	0	900,000,00
Total For DSY07										0.00	0	900,000,00
DTF001 On 28/06/2023 Spot Bond					0.00000	99.98283				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	99.98219				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.20610				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.21158				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23 On 27/02/2023 Spot Bond			7.62000	101.77055	7.62000	101.74997				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	74.12959	100.00000	73.98649				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	74.12959	100.00000	73.98649				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.19000	101.69900	9.19000	101.67417				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.05984	9.69000	101.03385				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.05984	9.69000	101.03385				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.81500	96.67802	10.81500	96.65035				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.85000	93.41029	11.85000	93.38108				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	101.10383	10.10000	101.07676				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.10383	10.10000	101.07676				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	101.26600				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.35897				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.03406				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.57797				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF27 On 02/04/2029 Spot Bond					0.00000	98.61434				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.23867				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.32299				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.82990				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.08083				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.44305				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.12564				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.64375				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.06137				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.25020				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.25816				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.58000	102.22210	8.58000	102.19838				0.00	0	
Total ECN24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.41500	115.40496	5.41500	115.34730				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.17500	103.12098	5.17500	103.07034				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	145.75787	2.25000	145.69765				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.54000	162.63792	3.54000	162.56512				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.55500	148.68530	3.55500	148.61871				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.56000	143.92381	3.56000	143.85933				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.23500	118.69109	5.23500	118.63253				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.14500	105.53279	5.14500	105.48105				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	145.75787	2.25000	145.69765				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	167.58597				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	164.87004				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	154.27118				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	128.06501				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	127.16288				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	124.03185				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	115.29411				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	111.01060				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	112.78535				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	93.33740				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	92.83847				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	100.18842				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	103.00632				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN015 On 02/04/2027 Spot Bond					0.00000	103.42312				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	101.15847				0.00	3,000,000	3,000,000
Total ELN020 SPOT										0.00	3,000,000	3,000,000
Total For ELN020										0.00	3,000,000	3,000,000
EMM03 On 04/05/2024 Spot Bond			10.92500	102.73915	10.92500	102.70946				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond					0.00000	95.27180				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond					0.00000	99.45823				0.00	0	666,666,667
Total EMM05 SPOT										0.00	0	666,666,667
Total For EMM05										0.00	0	666,666,667
EMM06 On 23/06/2025 Spot Bond					0.00000	101.61698				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond					0.00000	101.16224				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond					0.00000	97.39933				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond					0.00000	99.02415				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond					0.00000	92.50060				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.83696				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.37467				0.00	0	
Total EPF017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.26028				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 07/11/2022 Spot Bond					0.00000	100.99040				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.51231				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	100.59847				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.39344				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.24084				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF024 On 12/09/2025 Spot Bond					0.00000	98.42566				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.92191				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC50 On 14/03/2023 Spot Bond					0.00000	100.22514				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.90233				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	101.54649				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.35942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	101.17405				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.02234				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	101.47114				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.88618				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	101.07994				0.00	0	750,000,00
Total EQT010 SPOT										0.00	0	750,000,00
Total For EQT010										0.00	0	750,000,00
ERS3B8 On 17/05/2025 Spot Bond					0.00000	100.83938				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	100.87288				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	100.85603				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C9 On 17/05/2027 Spot Bond					0.00000	100.88954				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.85633				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ERSA29 On 17/05/2025 Spot Bond					0.00000	100.81717				0.00	0	
Total ERS29 SPOT										0.00	0	
Total For ERS29										0.00	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
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.85066				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.17000	102.60157	7.17000	102.58187				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.68480	10.00000	101.65782				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.95500	93.80522	9.95500	93.78033		4,611,074,369,000.00		463,191,800	4,249,614,700	
Total ES26 SPOT								4,611,074,369,000.00		463,191,800	4,249,614,700	
Total For ES26								4,611,074,369,000.00		463,191,800	4,249,614,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	99.91588	7.85000	99.89487				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.48500	70.91678	12.22000	72.13475		6,049,941,348,000.00		484,576,800	1,024,642,200	
Total ES33 SPOT								6,049,941,348,000.00		484,576,800	1,024,642,200	
Total For ES33								6,049,941,348,000.00		484,576,800	1,024,642,200	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.26476	7.50000	100.24437				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.77500	73.10646	12.51000	74.50864		3,938,785,445,000.00		308,319,800	32,834,581,700	
Total ES42 SPOT								3,938,785,445,000.00		308,319,800	32,834,581,700	
Total For ES42								3,938,785,445,000.00		308,319,800	32,834,581,700	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.61178	8.50000	103.58821				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.65157				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	95.93207				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.51153				0.00	0	
Total EXX05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.99287				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.71228				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.88498				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.23588				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.35311				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.44592				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.16540				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.72057				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.75966				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.76944				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	100.99280				0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB22 SPOT										0.00	0	200,000,00
Total For FRB22										0.00	0	200,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.63060				0.00	580,000,000	620,000,00
Total FRB24 SPOT										0.00	580,000,000	620,000,00
Total For FRB24										0.00	580,000,000	620,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.04032				0.00	0	100,000,00
Total FRB25 SPOT										0.00	0	100,000,00
Total For FRB25										0.00	0	100,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.44467				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.59500	105.03888	9.59500	105.01200				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.63971				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.69575				0.00	0	835,000,00
Total FRB29 SPOT										0.00	0	835,000,00
Total For FRB29										0.00	0	835,000,00
FRB30 On 19/04/2026 Spot Bond			9.51500	99.57544	9.51500	99.55016				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.43796				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.35000	330.86805	2.35000	330.73038				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.60500	2.60500	2.60500	164.72683				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.55000	217.97818	3.55000	217.88044				0.00	0	820,000,00
Total FRBI28 SPOT										0.00	0	820,000,00
Total For FRBI28										0.00	0	820,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI29 On 31/03/2029 Spot Bond			4.35000	4.35000	4.35000	114.61872				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.12000	5.12000	5.12000	231.11311				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.29000	98.42146	5.29000	98.37275				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.25000	100.39506	5.25000	100.34558				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			9.06000	9.06000	9.06000	83.31419				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			9.09000	9.09000	9.09000	82.41437				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	160.05627				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.70916				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.94367				0.00	0	
Total FRC267 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.41071				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.75400	9.75400	9.75400	101.40466				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.71715				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.15055				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			4.00000	4.00000	4.00000	120.50007				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.21564				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.14282				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.83000	3.83000	3.83000	118.36210				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.13490				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.89768				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.90935				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.44998				0.00	0	400,000.00

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 FRC299 SPOT										0.00	0	400,000,00
Total For FRC299										0.00	0	400,000,00
FRC30(On 25/04/2023 Spot Bond					0.00000	102.27320				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.59344				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.63579				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.74141				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.54677				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.57176				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.13258				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.14814				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.15988				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	101.81855				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.24292				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC317 On 31/07/2034 Spot Bond					0.00000	101.28935				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	100.14664				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.15958				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	100.26078				0.00	0	400,000,00
Total FRC323 SPOT										0.00	0	400,000,00
Total For FRC323										0.00	0	400,000,00
FRC324 On 20/06/2026 Spot Bond					0.00000	100.14923				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.54087				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	100.31798				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	99.94528				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.56309				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.98641				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	101.32096				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	100.89822				0.00	0	
Total FRC335 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.58037				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	100.65092				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	100.99506				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.18376				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.12469				0.00	0	1,000,000,00
Total FRC343 SPOT										0.00	0	1,000,000,00
Total For FRC343										0.00	0	1,000,000,00
FRC34 On 15/10/2022 Spot Bond					0.00000	101.40174				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.16914				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.28524				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.68041				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.39822				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.34868				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.58480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.61449				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.58283				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	400,000,00
Total FRC354 SPOT										0.00	0	400,000,00
Total For FRC354										0.00	0	400,000,00
FRC354 On 31/07/2023 Spot Bond					0.00000	101.46419				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.41384				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.42576				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	101.04670				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.43786				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.31230				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	99.94111				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.12608				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36 On 28/02/2024 Spot Bond					0.00000	101.13281				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.45104				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	89.91961				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.61831				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	88.65091				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	88.81232				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.47654				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.47131				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	90.29732				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.61127				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	86.90120				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	86.73978				0.00	0	
Total FRC377 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.13655				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.09416				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.15116				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	100.82641				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.82641				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.80413				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.80413				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.73865				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.42331				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.51835				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	101.31653				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	102.21469				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.08405				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.00007				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	101.42327				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.27910				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.78500	14.78500	14.78500	96.82835				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.36809				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	101.47896				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	101.54817				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.10500	11.10500	11.10500	99.93531				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	100.20071				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	101.17354				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40 On 19/05/2026 Spot Bond			13.48500	13.48500	13.48500	103.09654				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	102.07616				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40 On 06/07/2027 Spot Bond					0.00000	101.95761				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40 On 13/10/2026 Spot Bond					0.00000	101.64665				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40 On 23/09/2025 Spot Bond					0.00000	100.10410				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40 On 23/09/2025 Spot Bond			11.67500	11.67500	11.67500	98.82642				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41 On 30/04/2027 Spot Bond					0.00000	101.42331				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	101.53656				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.68636				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	101.59670				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.68263				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41 On 31/05/2025 Spot Bond					0.00000	100.65783				0.00	0	
Total FRC415 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	93.73495				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	101.53641				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	100.68349				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	101.58408				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	101.42331				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	99.99950				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	99.99948				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	99.99948				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	100.63601				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	101.42321				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	99.93125				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	99.92720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 21/06/2027 Spot Bond					0.00000	100.14145				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	100.85753				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	100.92224				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	100.76069				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	100.81284				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC432 On 31/08/2027 Spot Bond					0.00000	100.73706				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	100.78011				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	100.58071				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	100.14001				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.99000	9.99000	9.99000	101.60103				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC437 On 31/08/2027 Spot Bond					0.00000	99.84113				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC439 On 31/08/2027 Spot Bond					0.00000	99.83640				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.81000	108.33252	4.81000	108.28014				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.02500	118.11961	5.02500	118.06206				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.18280				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.73464				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.21049				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.32411				0.00	0	200,000,00
Total FRJ25 SPOT										0.00	0	200,000,00
Total For FRJ25										0.00	0	200,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.49876				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.53949				0.00	0	150,000,00
Total FRJ27 SPOT										0.00	0	150,000,00
Total For FRJ27										0.00	0	150,000,00
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.33296				0.00	0	150,000,00
Total FRJ27S SPOT										0.00	0	150,000,00
Total For FRJ27S										0.00	0	150,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.58399				0.00	0	1,000,000,00
Total FRJ28 SPOT										0.00	0	1,000,000,00
Total For FRJ28										0.00	0	1,000,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.55426				0.00	0	200,000,00
Total FRJ29 SPOT										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ29										0.00	0	200,000,00
FRJ29€ On 20/04/2024 Spot Bond					0.00000	101.17918				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.02090				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.53800	4.53800	4.53800	107.56712				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.99500	4.99500	4.99500	118.49300				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.92013				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.13500	116.55494	5.13500	116.49782				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.13500	230.91928	5.13500	230.80597				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.27500	114.59906	5.27500	114.54248				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.13500	5.13500	5.13500	230.80597				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.78000	160.48951	3.78000	160.41665				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	111.89535	3.70500	111.84477				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.07500	117.40532	5.07500	117.34798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.25500	228.47928	5.25500	228.36643				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.30500	227.47176	5.30500	227.35910				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.96000	163.48036	2.96000	163.40972				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.33500	226.86981	5.33500	226.75728				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.27500	114.59906	5.27500	114.54248				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			3.69000	216.43856	3.69000	216.34070				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.02500	104.76468	6.02500	104.71086				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS128 On 31/03/2028 Spot Bond			3.90000	214.15229	3.90000	214.05426				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			3.96000	213.50412	3.96000	213.40606				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.84500	216.92456	5.84500	216.81402				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			5.97500	105.38798	5.97500	105.33399				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS135 On 31/01/2038 Spot Bond			5.27500	5.27500	5.27500	114.54248				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.25500	114.87606	5.25500	114.81940				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			3.77000	215.56434	3.77000	215.46642				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.61500	221.34316	5.61500	221.23173				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			3.90000	214.15229	3.90000	214.05426				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.90000	214.15229	3.90000	214.05426				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.30100	220.74745	3.30100	220.64995				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.73000	160.66994	3.73000	160.59721				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.25000	210.40273	4.25000	210.30446				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.29000	209.97900	4.29000	209.88070				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.70000	160.77832	3.70000	160.70567				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			3.76500	215.61886	3.76500	215.52092				0.00	0	
Total FRS152 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.30000	4.30000	4.30000	209.77492				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	101.27206				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.37865				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	100.15475				0.00	495,200,000	123,800,00
Total FRS180 SPOT										0.00	495,200,000	123,800,00
Total For FRS180										0.00	495,200,000	123,800,00
FRS18: On 27/09/2025 Spot Bond					0.00000	99.99961				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	159.95644				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	136.42693				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	182.57007				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	240.45647				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.99980				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	101.10783				0.00	567,200,000	141,800,00

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 FRS199 SPOT										0.00	567,200,000	141,800,000
Total For FRS199										0.00	567,200,000	141,800,000
FRS200 On 12/08/2025 Spot Bond					0.00000	100.95649				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.64671				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.41369				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.79170				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.12217				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22 _t On 21/12/2027 Spot Bond					0.00000	100.12469				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 _t On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 _t On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 _t On 14/08/2027 Spot Bond					0.00000	100.92765				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 _t On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 _t On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 _t On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 _t On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 _t On 31/03/2032 Spot Bond					0.00000	120.15730				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 _t On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 _t On 13/10/2023 Spot Bond					0.00000	107.52118				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24 _t On 31/03/2032 Spot Bond					0.00000	102.17156				0.00	0	
Total FRS240 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.58913				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	69.50252				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.52566				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	101.63900				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.97908				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 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	
FRS25 On 22/02/2024 Spot Bond					0.00000	94.51331				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.46241				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	110.30469				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.02839				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.65209				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	99.93211				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	112.08392				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	99.93177				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS270 On 31/03/2032 Spot Bond					0.00000	99.93202				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 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	
FRS276 On 30/09/2024 Spot Bond					0.00000	99.91807				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.16084				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	99.92372				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS282 On 30/09/2024 Spot Bond					0.00000	99.92882				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.59500	10.59500	10.59500	94.74422				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			10.59500	10.59500	10.59500	94.74422				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	101.31765				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	97.68425				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS289 On 31/01/2030 Spot Bond			11.91900	11.91900	11.91900	89.39520				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS291 On 12/02/2024 Spot Bond					0.00000	91.31829				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS292 On 20/01/2023 Spot Bond					0.00000	89.67529				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS293 On 26/01/2023 Spot Bond					0.00000	94.45564				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS295 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	
FRS296 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	
FRS297 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	102.75187				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	101.81027				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.87258				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	101.59470				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	101.42331				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.87202				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			10.01500	10.01500	10.01500	100.69749				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.13690				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.86000	1.86000	1.86000	332.58826				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.55500	333.88411	1.55500	333.75237				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.60000	1.60000	1.60000	333.58024				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.10171				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.97500	109.04143	4.97500	108.98848				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.62500	70.07101	4.62500	115.48457				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.85000	2.85000	2.85000	163.81644				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.13000	3.13000	3.13000	162.78359				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.66000	2.66000	2.66000	329.56279				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX23 On 28/02/2023 Spot Bond			7.16000	7.16000	7.16000	100.82903				0.00	0	690,000,00
Total FRX23 SPOT										0.00	0	690,000,00
Total For FRX23										0.00	0	690,000,00
FRX24 On 10/12/2024 Spot Bond			8.92000	106.78569	8.92000	106.76022				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.76500	104.09131	8.76500	104.06705				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.19000	100.94404	9.19000	100.91926			595,515,676,000.00		64,800,400	22,853,10
Total FRX26 SPOT									595,515,676,000.00		64,800,400	22,853,10
Total For FRX26									595,515,676,000.00		64,800,400	22,853,10
FRX27 On 07/03/2027 Spot Bond			9.63500	102.54681	9.63500	102.52017				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.52500	104.34755	9.52500	104.32116				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.28000	98.85127	10.28000	98.82435				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.23000	96.91339	10.23000	96.88711				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.85000	98.01661	10.85000	97.98831				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.82500	73.72105	11.82500	73.69792				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.85667				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.68110				0.00	0	
Total FS6B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.65664				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.67324				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.67812				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	101.07141				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.12794				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.15618				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.13105				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.48044				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	100.65650				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A21 On 25/11/2024 Spot Bond					0.00000	100.95810				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A31 On 25/11/2026 Spot Bond					0.00000	100.63150				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.66007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.85607				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.95000	119.86475	3.95000	119.80973				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.71546				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.14900	106.51744	8.14900	106.49420				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.07874				0.00	0	200,000,00
Total GRT20 SPOT										0.00	0	200,000,00
Total For GRT20										0.00	0	200,000,00
GRT21 On 03/04/2024 Spot Bond			8.02500	102.32452	8.02500	102.30252				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.23714				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.12396				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.49616				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.19142				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.82070				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT27 On 28/09/2023 Spot Bond					0.00000	100.00083				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.30530				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.72391				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.54341				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.30780				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.65215				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.13178				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.04817				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.94279				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.13208				0.00	13,000,000,000	6,500,000,000
Total GRT39 SPOT										0.00	13,000,000,000	6,500,000,000
Total For GRT39										0.00	13,000,000,000	6,500,000,000
GRT40 On 20/11/2022 Spot Bond					0.00000	100.69072				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.90523				0.00	0	
Total GRT41 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.11260				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.73779				0.00	120,000,000	60,000,00
Total GRT45 SPOT										0.00	120,000,000	60,000,00
Total For GRT45										0.00	120,000,000	60,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	101.90833				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.70450				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.25948				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.27045				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.62803				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	99.94431				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.13902				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	99.93127				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.14712				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	99.98312				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.56783				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.04965				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.99322				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.35733				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.28768				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.94255				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.94341				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	99.93969				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.47000	330.41625	2.47000	330.27769				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.65000	2.65000	2.65000	338.09999				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.01000	97.50348	11.01000	97.47508				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
HWAY3 On 28/02/2033 Spot Bond			4.96000	78.32292	4.96000	109.43283				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.04000	84.08604	12.04000	84.05932			1,577,714,376,000.00		131,039,400	3,952,213,700
Total HWAY34 SPOT									1,577,714,376,000.00		131,039,400	3,952,213,700
Total For HWAY34									1,577,714,376,000.00		131,039,400	3,952,213,700
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.54045	100.00000	10.51724				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.07000	83.27816	12.07000	83.25163				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	10.53704	100.00000	10.51383				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	100.54738				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.35000	165.74990	2.28000	165.94411			119,084,512,410,000.00	50,674,260,600	558,157,451,200	
Total I2025 SPOT									119,084,512,410,000.00	50,674,260,600	558,157,451,200	
Total For I2025									119,084,512,410,000.00	50,674,260,600	558,157,451,200	
I2029 On 31/03/2029 Spot Bond			3.48000	120.82735	3.48000	120.77340			41,175,404,544,000.00	11,832,012,800	166,205,521,800	
Total I2029 SPOT									41,175,404,544,000.00	11,832,012,800	166,205,521,800	
Total For I2029									41,175,404,544,000.00	11,832,012,800	166,205,521,800	
I2033 On 28/02/2033 Spot Bond			4.36000	112.87754	4.31000	113.34238			699,052,686,600,000.00	160,333,185,000	408,979,416,700	
Total I2033 SPOT									699,052,686,600,000.00	160,333,185,000	408,979,416,700	
Total For I2033									699,052,686,600,000.00	160,333,185,000	408,979,416,700	
I2038 On 31/01/2038 Spot Bond			4.42500	127.10567	4.37500	127.83025			331,308,816,095,000.00	300,860,749,400	594,169,598,700	
Total I2038 SPOT									331,308,816,095,000.00	300,860,749,400	594,169,598,700	
Total For I2038									331,308,816,095,000.00	300,860,749,400	594,169,598,700	
I2046 On 31/03/2046 Spot Bond			4.46000	112.42162	4.39000	113.66241			660,258,376,808,000.00	148,039,994,800	477,823,831,600	
Total I2046 SPOT									660,258,376,808,000.00	148,039,994,800	477,823,831,600	
Total For I2046									660,258,376,808,000.00	148,039,994,800	477,823,831,600	
I2050 On 31/12/2050 Spot Bond			4.40000	116.55374	4.35000	117.55556			174,594,151,280,000.00	266,953,216,200	460,816,251,800	
Total I2050 SPOT									174,594,151,280,000.00	266,953,216,200	460,816,251,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2050										4,594,151,280,000.00	266,953,216,200	460,816,251,80
IBG01 On 07/02/2025 Spot Bond					0.00000	100.93185				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.95894				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.32000	330.98116	2.32000	330.84369				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.99401				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.95689				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.92530				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.30128				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.71595				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.90596				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.02256				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.97045				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.66104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.13450				0.00	602,000,000	150,500,00
Total IBL145 SPOT										0.00	602,000,000	150,500,00
Total For IBL145										0.00	602,000,000	150,500,00
IBL147 On 03/07/2025 Spot Bond					0.00000	99.87830				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.57529				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.59312				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.70411				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	101.07124				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.13392				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.15838				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.65756				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.27305				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.30949				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL167 On 18/05/2024 Spot Bond					0.00000	100.97539				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.88083				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.28650				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.19513				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.60424				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.81522				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.25415				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.26126				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.40470				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.73592				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.14295				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.02757				0.00	0	
Total IBL197 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.98008				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.44827				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.46010				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.73719				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.37991				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.36536				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.31686				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.35079				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.07617				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.17379				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.76618				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.44500	6.44500	6.44500	100.54910				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.44500	6.44500	6.44500	100.56602				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.44500	6.44500	6.44500	100.58076				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.44500	6.44500	6.44500	100.55619				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.85959				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.15371				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.14017				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	99.98285				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	97.85804				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	97.67330				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	101.25809				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.57500	8.57500	8.57500	101.76859				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL223 On 10/05/2027 Spot Bond					0.00000	101.02614				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.06082				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.61545				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.69286				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.48608				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.35812				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.26240				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.27170				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.12214				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.47500	9.47500	9.47500	101.05567				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	99.96092				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	99.95965				0.00	0	
Total IBL234 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.70549				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.58132				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.98647				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.21307				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.35080				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	101.41860				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.12573				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.17618				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.98438				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.41500	10.41500	10.41500	96.46732				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.86170				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL247 SPOT										0.00	0	8,200,000,00
Total For IBL247										0.00	0	8,200,000,00
IBL60 On 17/02/2024 Spot Bond			8.69000	103.15400	8.69000	103.13015				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.06000	103.85242	7.06000	103.83255				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.60483				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.05500	102.31365	10.05500	102.28637				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.35000	103.82280	11.35000	103.77637				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.63500	103.90669	10.63500	103.87728				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.97775				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.35661				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.96257				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.00306				0.00	20,000,000,000	10,000,000,00
Total IDCG17 SPOT										0.00	20,000,000,000	10,000,000,00
Total For IDCG17										0.00	20,000,000,000	10,000,000,00
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.99067				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.19209				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.65118				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	97.80701				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.21850				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.36500	101.34101	9.36500	101.31567				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.28844				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.59167				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.12311				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.35625				0.00	0	300,000,00
Total INLV07 SPOT										0.00	0	300,000,00
Total For INLV07										0.00	0	300,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	105.06118				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.41270				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.53430				0.00	0	
Total INLV10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For INLV10									0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.02861			0.00	0	
Total INLV11 SPOT									0.00	0	
Total For INLV11									0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.02056			0.00	0	
Total INLV12 SPOT									0.00	0	
Total For INLV12									0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.02462			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.06452			0.00	0	
Total IPF24 SPOT									0.00	0	
Total For IPF24									0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.33519			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.96191			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.97464			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.32428			0.00	0	200,000,00
Total IPF30 SPOT									0.00	0	200,000,00
Total For IPF30									0.00	0	200,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.85388			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	99.88139			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.27838			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.73338			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.71257				0.00	0	200,000,00
Total IPFG01 SPOT										0.00	0	200,000,00
Total For IPFG01										0.00	0	200,000,00
IV019 On 31/03/2028 Spot Bond			4.56000	207.14414	4.56000	207.04566				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.02352				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.46000	208.18897	4.46000	208.09056				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.58123				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.62137				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.67990				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.35165				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.42144				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC159 On 06/06/2023 Spot Bond					0.00000	100.22010				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.43014				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.54795				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.89390				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.57000	101.92434	7.57000	101.90357				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.66243				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.74967				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.75500	100.72524	7.75500	100.70442				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.43920				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.62000	100.41843	7.62000	100.39769				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.33117				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.56000	100.41387	7.56000	100.39329				0.00	0	
Total IVC202 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.33596				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.75817				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.27000	6.27000	6.27000	101.94671				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.38014				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.12508				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.92000	7.92000	7.92000	100.20381				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.62000	8.62000	8.62000	99.45633				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.25380				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.23346				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.22500	7.22500	7.22500	99.61134				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.97500	102.48055	8.97500	102.45597				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.30500	100.82880	6.30500	101.61337				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.93599				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	101.48444				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.15421				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.77071				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.00011				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.50502				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.98500	9.98500	9.98500	100.34995				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.79822				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.64741				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	99.40899				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ110 On 29/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.88219				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	99.91582				0.00	0	
Total IVZ111 SPOT										0.00	0	
Total For IVZ111										0.00	0	
IVZ112 On 06/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.76466				0.00	0	
Total IVZ112 SPOT										0.00	0	
Total For IVZ112										0.00	0	
IVZ113 On 10/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.69763				0.00	0	
Total IVZ113 SPOT										0.00	0	
Total For IVZ113										0.00	0	
IVZ115 On 30/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.86539				0.00	0	
Total IVZ115 SPOT										0.00	0	
Total For IVZ115										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.16100				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.74812				0.00	431,400,000	151,700,000
Total KAP012 SPOT										0.00	431,400,000	151,700,000
Total For KAP012										0.00	431,400,000	151,700,000
KAP014 On 19/07/2024 Spot Bond					0.00000	101.49156				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.36170				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.33850				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.57105				0.00	0	
Total KAP018 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	101.25403				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.22533				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.22595				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.87032				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.42126				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	101.36577				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.41429				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.42346				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.11500	118.72739	10.11500	118.69556				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.48000	99.86080	8.48000	99.83763				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	99.87853				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.98552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.87055				0.00	0	180,844,40
Total LGL09 SPOT										0.00	0	180,844,40
Total For LGL09										0.00	0	180,844,40
LGL10 On 08/10/2025 Spot Bond					0.00000	102.54561				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.31668				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.11410				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.09469				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.64320				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.70740				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.72203				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,00
Total MAR01B SPOT										0.00	0	2,000,000,00
Total For MAR01B										0.00	0	2,000,000,00
MAR02 On 17/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,500,000,00
Total MAR02B SPOT										0.00	0	40,500,000,00
Total For MAR02B										0.00	0	40,500,000,00
MBF065 On 30/09/2022 Spot Bond					0.00000	99.95061				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 17/11/2023 Spot Bond					0.00000	100.78793				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.70132				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	100.36132				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.45801				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.14079				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.65589				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.16459				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.30513				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.96472				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.33541				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 12/03/2023 Spot Bond					0.00000	100.39423				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.01732				0.00	0	
Total MBP052 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.36500	9.36500	9.36500	106.16869				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.53640				0.00	0	980,000,00
Total MMIG06 SPOT										0.00	0	980,000,00
Total For MMIG06										0.00	0	980,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.03201				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.20684				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.01500	100.32810	10.01500	100.30131				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.65540				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.26500	90.56724	10.26500	90.46006				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.82852				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.69000	100.21800	10.69000	100.18964				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.52171				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.40652				0.00	0	730,000,00
Total MTN10 SPOT										0.00	0	730,000,00
Total For MTN10										0.00	0	730,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	101.04866				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.14332				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.72541				0.00	20,000,000,000	5,000,000,000
Total MTN15 SPOT										0.00	20,000,000,000	5,000,000,000
Total For MTN15										0.00	20,000,000,000	5,000,000,000
MTN17 On 30/05/2024 Spot Bond					0.00000	101.39273				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.70196				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.96639				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.46864				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.04463				0.00	0	2,900,000,000
Total MTN21 SPOT										0.00	0	2,900,000,000
Total For MTN21										0.00	0	2,900,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	101.41393				0.00	420,000,000	210,000,000
Total MTN22 SPOT										0.00	420,000,000	210,000,000
Total For MTN22										0.00	420,000,000	210,000,000
MTN23 On 29/01/2026 Spot Bond			9.96000	96.65173	9.96000	96.62620				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.24948				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.78785				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN26 On 29/06/2026 Spot Bond					0.00000	101.46209				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.86132				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.69636				0.00	0	200,000,00
Total MTN28 SPOT										0.00	0	200,000,00
Total For MTN28										0.00	0	200,000,00
MTN29 On 15/03/2027 Spot Bond					0.00000	100.72691				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.07690				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.23906				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.25050				0.00	0	300,000,00
Total MTN32 SPOT										0.00	0	300,000,00
Total For MTN32										0.00	0	300,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	100.26138				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.73067				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.76966				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.03041				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.75979				0.00	0	
Total MWAR07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR07										0.00	0	
MWAR07 On 22/05/2025 Spot Bond					0.00000	100.75992				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.12466				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.15235				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.17582				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.19736				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.21000	102.92613	8.21000	102.90325				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.57000	102.74941	8.57000	102.72598				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.89500	100.44349	10.89500	100.41454				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.47086				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.16395				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.20617				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.26623				0.00	0	300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG05G SPOT										0.00	0	300,000,00
Total For NBG05G										0.00	0	300,000,00
NBG06 On 29/07/2028 Spot Bond					0.00000	101.15406				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.21137				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.13500	102.41313	8.13500	102.39058				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.98000	102.14959	8.98000	102.12521				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.55000	105.49444	9.55000	105.46755				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.56500	105.75628	9.56500	105.72929				0.00	0	80,000,00
Total NBK20A SPOT										0.00	0	80,000,00
Total For NBK20A										0.00	0	80,000,00
NBK21 On 21/07/2027 Spot Bond			9.80500	105.06931	9.80500	105.04198				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.47000	103.92896	7.47000	103.90792				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.49300	109.74460	8.49300	109.71980				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.53500	109.48372	9.53500	109.45601				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			7.89000	7.89000	7.89000	102.17171				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25I On 12/02/2025 Spot Bond					0.00000	102.76641				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	68.73509	100.00000	68.58379				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.45776				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			9.43000	109.41863	9.43000	109.39123				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			8.07000	103.08410	8.07000	103.06193				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			8.93500	106.65238	8.93500	106.62705				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			8.16000	102.86322	8.16000	102.84087				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31I On 09/11/2023 Spot Bond			7.97000	105.12144	7.97000	105.09912				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.23417				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.60987				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.08094				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	79.44468				0.00	0	
Total NBK4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.69163				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.54674				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.07848				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.48393				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.85678				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.14923				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.63682				0.00	0	1,500,000,00
Total NBK50B SPOT										0.00	0	1,500,000,00
Total For NBK50B										0.00	0	1,500,000,00
NBK52I On 21/02/2024 Spot Bond					0.00000	101.13768				0.00	0	100,000,00
Total NBK52B SPOT										0.00	0	100,000,00
Total For NBK52B										0.00	0	100,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	101.29626				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.18015				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.43745				0.00	0	100,000,00
Total NBKB56 SPOT										0.00	0	100,000,00
Total For NBKB56										0.00	0	100,000,00
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.20298				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.53342				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.71468				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.65068				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.03107				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.24885				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.77089				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.13737				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			10.86000	99.96320	10.86000	99.93401				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.13643				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.51500	100.19278	10.51500	100.16442				0.00	0	
Total NCLN85 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.13737				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.13872				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.14060				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.49662				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.49662				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.72294				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.99271				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.39764				0.00	0	500,000,00
Total NGL05 SPOT										0.00	0	500,000,00
Total For NGL05										0.00	0	500,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	100.55971				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.49835				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.65859				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.08867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	99.99978				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.93563				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.67990				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.18400				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.60667				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.48281				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.89680				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.19016				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.41093				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.19798				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.62164				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT1G On 16/06/2026 Spot Bond					0.00000	102.55660				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.31701				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.90719				0.00	1,060,000,000	3,530,000,00
Total NHM016 SPOT										0.00	1,060,000,000	3,530,000,00
Total For NHM016										0.00	1,060,000,000	3,530,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.40426				0.00	120,000,000	60,000,00
Total NHM018 SPOT										0.00	120,000,000	60,000,00
Total For NHM018										0.00	120,000,000	60,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.47252				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.29881				0.00	0	20,000,00
Total NHM020 SPOT										0.00	0	20,000,00
Total For NHM020										0.00	0	20,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	101.75730				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	350,000,000,00
Total NHM022 SPOT										0.00	0	350,000,000,00
Total For NHM022										0.00	0	350,000,000,00
NI202 On 07/12/2033 Spot Bond			5.30500	5.30500	5.30500	227.35910				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.27000	3.27000	3.27000	220.99755				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.03500	3.03500	3.03500	163.13313				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.37000	4.37000	4.37000	114.48144				0.00	0	
Total NI29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.12500	5.12500	5.12500	116.63901				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.14000	3.14000	3.14000	162.74685				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	268.70224	3.45000	268.58247				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	163.48359				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.91500	2.91500	2.91500	225.02283				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.06000	223.46595	3.06000	223.36871				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.14500	90.88003	5.14500	116.35685				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.65199				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	101.09386				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	140.32877				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.12831				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.50675				0.00	498,000,000	124,500,000
Total NN023 SPOT										0.00	498,000,000	124,500,000
Total For NN023										0.00	498,000,000	124,500,000
NN026 On 21/11/2025 Spot Bond					0.00000	100.33564				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.71377				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.01781				0.00	452,400,000	113,100,000
Total NN034 SPOT										0.00	452,400,000	113,100,000
Total For NN034										0.00	452,400,000	113,100,000
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.45902				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.09115				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.74034				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.57697				0.00	663,200,000	165,800,000
Total NN040 SPOT										0.00	663,200,000	165,800,000
Total For NN040										0.00	663,200,000	165,800,000
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN046 On 13/05/2027 Spot Bond					0.00000	101.01144				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	152.90316				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	146.04520				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.28336				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.82575				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	84.73192				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	93.85952				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.29550				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	94.18419				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	92.84702				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.17810				0.00	0	
Total NN096 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.77938				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.15970				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.24362				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.15970				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.79145				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	97.65669				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.49125				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	92.97173				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	100.14072				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.32918				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.89500	10.89500	10.89500	100.59842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.68000	10.68000	10.68000	100.00000				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.35000	10.35000	10.35000	100.33744				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	93.02746				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	121.62000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	113.79000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	124.19000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	122.05000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	123.66154				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	94.94639				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	105.05775				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 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08 On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NNF08 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.32477				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.25786				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.79604				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.72595				0.00	0	
Total NQ1A27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.74975				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.75948				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	109.02753				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.76498				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	100.81781				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.77893				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	110.74723				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.65728				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			8.57000	105.30904	8.57000	105.28452				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.75000	210.89957	2.75000	210.80956				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.62500	106.67689	11.62500	106.64396				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	16.56928	100.00000	16.53261				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.23463				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.98134				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.54245				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.72342				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	99.96369				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	101.21665				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.88028				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.35309				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.36719				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00		60,000,000,000	30,000,000,00
Total NTC37 SPOT									10,000,000,000,000.00	60,000,000,000	30,000,000,00	
Total For NTC37									10,000,000,000,000.00	60,000,000,000	30,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.21062				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.89040				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.78500	105.00163	8.78500	104.97669				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
OML10 On 14/09/2025 Spot Bond			9.19000	105.92089	9.19000	105.89461				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	100.86835				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.53871				0.00	0	400,000,00
Total OML12 SPOT										0.00	0	400,000,00
Total For OML12										0.00	0	400,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.40458				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.07486				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.51768				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.21612				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.61985				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.67087				0.00	0	
Total PEP04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.60712				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.55970				0.00	0	600,000,00
Total PMM57 SPOT										0.00	0	600,000,00
Total For PMM57										0.00	0	600,000,00
PMM58 On 28/02/2025 Spot Bond					0.00000	100.55933				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.33500	106.80590	9.11500	107.55725			605,921,578,615,000.00	1,564,640,769,000	1,999,641,843,50	
Total R186 SPOT									15,921,578,615,000.00	564,640,769,000	999,641,843,50	
Total For R186									15,921,578,615,000.00	564,640,769,000	999,641,843,50	
R197 On 07/12/2023 Spot Bond			1.35000	334.66831	1.25000	334.92241			413,597,670,480,000.00	306,368,644,800	332,952,376,20	
Total R197 SPOT									13,597,670,480,000.00	306,368,644,800	332,952,376,20	
Total For R197									13,597,670,480,000.00	306,368,644,800	332,952,376,20	
R202 On 07/12/2033 Spot Bond			4.35000	247.67482	4.30500	248.56211			38,673,310,470,000.00	8,890,416,200	134,715,100,00	
Total R202 SPOT									18,673,310,470,000.00	8,890,416,200	134,715,100,00	
Total For R202									18,673,310,470,000.00	8,890,416,200	134,715,100,00	
R2023 On 28/02/2023 Spot Bond			7.28500	100.79695	6.97000	100.90755			735,378,497,000,000.00	100,944,200,000	216,202,100,10	
Total R2023 SPOT									15,378,497,000,000.00	100,944,200,000	216,202,100,10	
Total For R2023									15,378,497,000,000.00	100,944,200,000	216,202,100,10	
R2030 On 31/01/2030 Spot Bond			10.76000	87.49490	10.51000	88.61429			493,708,019,212,000.00	789,378,068,700	1,778,996,287,10	
Total R2030 SPOT									13,708,019,212,000.00	789,378,068,700	778,996,287,10	
Total For R2030									13,708,019,212,000.00	789,378,068,700	778,996,287,10	
R2032 On 31/03/2032 Spot Bond			11.23000	82.81279	10.97000	84.12100			786,998,629,911,000.00	1,583,882,335,700	1,591,890,301,90	
Total R2032 SPOT									16,998,629,911,000.00	583,882,335,700	591,890,301,90	
Total For R2032									16,998,629,911,000.00	583,882,335,700	591,890,301,90	
R2035 On 28/02/2035 Spot Bond			11.54500	83.27885	11.27000	84.83724			556,879,787,167,500.00	308,088,331,500	1,708,226,165,30	
Total R2035 SPOT									16,879,787,167,500.00	308,088,331,500	708,226,165,30	
Total For R2035									16,879,787,167,500.00	308,088,331,500	708,226,165,30	
R2037 On 31/01/2037 Spot Bond			11.68000	79.45673	11.41000	81.00353			876,146,611,744,000.00	417,478,305,800	1,114,318,143,50	
Total R2037 SPOT									76,146,611,744,000.00	417,478,305,800	114,318,143,50	
Total For R2037									76,146,611,744,000.00	417,478,305,800	114,318,143,50	
R2040 On 31/01/2040 Spot Bond			11.76500	81.15065	11.49500	82.81068			160,293,865,629,000.00	1,033,599,138,600	1,193,803,798,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2040 SPOT									10,293,865,629,000.00	033,599,138,600	193,803,798,100
Total For R2040									10,293,865,629,000.00	033,599,138,600	193,803,798,100
R2044 On 31/01/2044 Spot Bond			11.74500	78.10816	11.48500	79.73567			422,236,980,141,000.00	291,378,201,800	1,665,215,192,200
Total R2044 SPOT									2,236,980,141,000.00	291,378,201,800	565,215,192,200
Total For R2044									2,236,980,141,000.00	291,378,201,800	565,215,192,200
R2048 On 28/02/2048 Spot Bond			11.67000	77.03893	11.41000	78.71221			804,326,433,624,000.00	3,410,824,887,200	1,044,268,282,900
Total R2048 SPOT									14,326,433,624,000.00	410,824,887,200	1,044,268,282,900
Total For R2048									14,326,433,624,000.00	410,824,887,200	1,044,268,282,900
R209 On 31/03/2036 Spot Bond			11.53500	64.22486	11.27000	65.53641			798,884,161,184,000.00	416,028,102,400	562,511,848,400
Total R209 SPOT									18,884,161,184,000.00	416,028,102,400	562,511,848,400
Total For R209									18,884,161,184,000.00	416,028,102,400	562,511,848,400
R210 On 31/03/2028 Spot Bond			2.72000	227.36624	2.56000	229.13177			068,625,892,064,000.00	392,877,166,200	146,580,308,000
Total R210 SPOT									18,625,892,064,000.00	392,877,166,200	146,580,308,000
Total For R210									18,625,892,064,000.00	392,877,166,200	146,580,308,000
R213 On 28/02/2031 Spot Bond			11.11000	78.41603	10.85000	79.59498			526,041,371,709,000.00	407,384,461,900	1,140,338,957,600
Total R213 SPOT									16,041,371,709,000.00	407,384,461,900	140,338,957,600
Total For R213									16,041,371,709,000.00	407,384,461,900	140,338,957,600
R214 On 28/02/2041 Spot Bond			11.67500	61.64556	11.41000	63.01101			934,510,937,985,000.00	337,003,078,200	467,647,098,100
Total R214 SPOT									14,510,937,985,000.00	337,003,078,200	467,647,098,100
Total For R214									14,510,937,985,000.00	337,003,078,200	467,647,098,100
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.71426			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.44633			0.00	8,640,000,000	5,380,000,000
Total RDFB14 SPOT									0.00	8,640,000,000	5,380,000,000
Total For RDFB14									0.00	8,640,000,000	5,380,000,000
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.75160			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	101.20606			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.14846			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB21 On 22/03/2024 Spot Bond					0.00000	100.09015				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.02453				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.14025				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.75826				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.32692				0.00	0	20,000,00
Total RDFB27 SPOT										0.00	0	20,000,00
Total For RDFB27										0.00	0	20,000,00
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.09089				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.09306				0.00	0	300,000,00
Total RDFG02 SPOT										0.00	0	300,000,00
Total For RDFG02										0.00	0	300,000,00
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.09816				0.00	0	300,000,00
Total RDFG03 SPOT										0.00	0	300,000,00
Total For RDFG03										0.00	0	300,000,00
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.10293				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.36720				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.66356				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.58485				0.00	0	
Total RED162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.32159				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.83084				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.61690				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.42996				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.21502				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.65958				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.38915				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.54580				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.48099				0.00	0	100,000,00
Total RES49 SPOT										0.00	0	100,000,00
Total For RES49										0.00	0	100,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	101.93294				0.00	0	300,000,00
Total RES50 SPOT										0.00	0	300,000,00
Total For RES50										0.00	0	300,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	101.04730				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.13552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.12811				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	125,000,000,000	78,000,000,00	
Total RFCA2 SPOT									10,000,000,000,000.00	125,000,000,000	78,000,000,00	
Total For RFCA2									10,000,000,000,000.00	125,000,000,000	78,000,000,00	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.13524				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			770,000,000,000.00	17,700,000,000	11,800,000,00	
Total RFCB2 SPOT									10,000,000,000,000.00	17,700,000,000	11,800,000,00	
Total For RFCB2									10,000,000,000,000.00	17,700,000,000	11,800,000,00	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.14367				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			260,000,000,000.00	12,600,000,000	6,300,000,00	
Total RFCC2 SPOT									10,000,000,000,000.00	12,600,000,000	6,300,000,00	
Total For RFCC2									10,000,000,000,000.00	12,600,000,000	6,300,000,00	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.16425				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000.00	8,000,000,000	4,000,000,00	
Total RFCD2 SPOT									10,000,000,000,000.00	8,000,000,000	4,000,000,00	
Total For RFCD2									10,000,000,000,000.00	8,000,000,000	4,000,000,00	
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	102.88410				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			8.86100	103.55688	8.86100	103.53234				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RW28 On 10/12/2028 Spot Bond			11.66500	96.89878	11.66500	96.86878				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.15000	94.82410	12.15000	94.79354				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.40271				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.19000	96.17526	11.19000	96.14666				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.33380				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.48915				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.48000	105.40860	9.48000	105.38206				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.61275				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.75000	102.83033	8.75000	102.80640				0.00	0	2,000,000,00
Total SBS27 SPOT										0.00	0	2,000,000,00
Total For SBS27										0.00	0	2,000,000,00
SBS3 On 25/05/2026 Spot Bond			9.53500	98.74450	9.53500	98.71951				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.82000	102.72959	9.82000	102.70268				0.00	0	
Total SBS31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.08500	102.04402	9.08500	102.01898				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.14300	101.37513	9.14300	101.35051				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.57000	97.26812	10.57000	97.24090				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.65000	104.13622	6.65000	104.11741				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.35000	107.42105	9.35000	107.39437				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.94000	107.52935	9.94000	107.50102				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.98500	102.57679	6.98500	102.55767				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.36281				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.85500	8.85500	8.85500	102.65865				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.35396				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.16366				0.00	0	100,000,00
Total SBS53 SPOT										0.00	0	100,000,00
Total For SBS53										0.00	0	100,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.49316				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.16951				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.48402				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.32331				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.11679				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.75759				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.41271				0.00	0	400,000,0€
Total SBS65 SPOT										0.00	0	400,000,0€
Total For SBS65										0.00	0	400,000,0€
SBS67 On 26/06/2029 Spot Bond					0.00000	100.06759				0.00	0	800,000,0€
Total SBS67 SPOT										0.00	0	800,000,0€
Total For SBS67										0.00	0	800,000,0€
SBS68 On 21/11/2024 Spot Bond					0.00000	100.90091				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.48864				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.98182				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.88086				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS72 On 02/02/2029 Spot Bond					0.00000	100.47865				0.00	0	500,000,00
Total SBS72 SPOT										0.00	0	500,000,00
Total For SBS72										0.00	0	500,000,00
SBS74 On 26/04/2025 Spot Bond					0.00000	101.18488				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.22795				0.00	0	50,000,00
Total SBS75 SPOT										0.00	0	50,000,00
Total For SBS75										0.00	0	50,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	101.27756				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.65500	329.72150	2.65500	329.58159				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.30500	5.30500	5.30500	227.35910				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.54383				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.24731				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	99.94479				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	103.05667				0.00	200,000,000	100,000,00
Total SBT103 SPOT										0.00	200,000,000	100,000,00
Total For SBT103										0.00	200,000,000	100,000,00
SBT10 On 30/09/2025 Spot Bond					0.00000	103.81149				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	
Total SBT105 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBT105									0.00	0	
SBT10€ On 31/12/2026 Spot Bond					0.00000	100.45470			0.00	0	
Total SBT106 SPOT									0.00	0	
Total For SBT106									0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	102.04916			0.00	0	
Total SBT107 SPOT									0.00	0	
Total For SBT107									0.00	0	
SBT10€ On 13/07/2027 Spot Bond					0.00000	101.82221			0.00	0	
Total SBT108 SPOT									0.00	0	
Total For SBT108									0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.79133			0.00	0	100,000,0€
Total SBT201 SPOT									0.00	0	100,000,0€
Total For SBT201									0.00	0	100,000,0€
SBT20€ On 03/12/2023 Spot Bond					0.00000	101.52468			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT20€ On 03/12/2023 Spot Bond			8.49000	105.39554	8.49000	105.37159			0.00	0	
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	
SBT20€ On 16/04/2024 Spot Bond					0.00000	101.35003			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT20€ On 31/01/2025 Spot Bond					0.00000	102.22338			0.00	0	200,000,0€
Total SBT206 SPOT									0.00	0	200,000,0€
Total For SBT206									0.00	0	200,000,0€
SBT207 On 25/06/2025 Spot Bond					0.00000	104.86213			0.00	804,400,000	401,100,0€
Total SBT207 SPOT									0.00	804,400,000	401,100,0€
Total For SBT207									0.00	804,400,000	401,100,0€
SBT20€ On 28/11/2025 Spot Bond					0.00000	102.53068			0.00	0	
Total SBT208 SPOT									0.00	0	
Total For SBT208									0.00	0	
SBT20€ On 29/06/2026 Spot Bond					0.00000	100.67519			0.00	0	200,000,0€
Total SBT209 SPOT									0.00	0	200,000,0€
Total For SBT209									0.00	0	200,000,0€
SLI5 On 16/08/2026 Spot Bond					0.00000	101.07962			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.19713				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.06500	93.79339	10.06500	93.76837				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.03402				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.26548				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.88498				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.87329				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.90813				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.93164				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.93164				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.91995				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.89661				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.93142				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.95495				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.94908				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.94322				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.97799				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.66500	107.02520	8.66500	107.00040				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.56536				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.27196				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	100.91151				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.66248				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.67417				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.66543				0.00	0	
Total SPDA16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.67894				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.78025				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.90384				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.62434				0.00	0	320,000,00
Total SPG007 SPOT										0.00	0	320,000,00
Total For SPG007										0.00	0	320,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	101.31347				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.89370				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.10981				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	101.32602				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.27784				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.68687				0.00	0	60,000,00
Total SSA07 SPOT										0.00	0	60,000,00
Total For SSA07										0.00	0	60,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.08051				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	160.41665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			9.09000	107.67227	9.09000	107.64611				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.34000	82.04641	10.34000	82.02356				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.97260				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.40817				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.37000	105.88137	8.37000	105.85766				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.27500	114.59906	5.27500	114.54248				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.95471				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.18944				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.19202				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.28000	2.28000	2.28000	330.99486				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.28807				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 03/11/2022 Spot Bond					0.00000	101.11558				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	99.85876				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.18500	3.18500	3.18500	162.58165				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.27500	5.27500	5.27500	114.54248				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.32000	4.32000	4.32000	114.82502				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.74000	3.74000	3.74000	215.79380				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.58513				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.57649				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.22745				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.22291				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	105.14948				0.00	0	
Total SSN075 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.38532				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.15407				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.43524				0.00	0	37,500,00
Total SSN078 SPOT										0.00	0	37,500,00
Total For SSN078										0.00	0	37,500,00
SSN078 On 27/08/2024 Spot Bond					0.00000	100.59614				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.30141				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.09336				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	229.88749				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.23097				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.59184				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	100.39907				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			11.17500	85.63764	11.17500	85.61234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.14267				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.89000	214.26053	3.89000	214.16251				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.36000	226.36966	5.36000	226.25723				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.92186				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	93.90741				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/12/2022 Spot Bond					0.00000	100.29350				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.45684				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	101.05029				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.72336				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.53050				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	97.17578				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14 On 03/11/2022 Spot Bond					0.00000	100.33742				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	97.85488				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	99.87645				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.62926				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.32262				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16 On 12/12/2022 Spot Bond					0.00000	101.47775				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17 On 26/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17 On 03/10/2022 Spot Bond					0.00000	101.52317				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	99.22783				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	102.27676				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			4.38528	113.80390	4.38528	113.69677				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			4.38571	48.83709	4.38571	116.74466				0.00	0	
Total SSN176 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN176										0.00	0	
SSN17 On 30/11/2022 Spot Bond					0.00000	100.60256				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.70588				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	100.57826				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	103.36247				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.60500	98.40439	9.60500	98.37918				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.67031				0.00	240,000,000	120,000,000
Total T16A10 SPOT										0.00	240,000,000	120,000,000
Total For T16A10										0.00	240,000,000	120,000,000
T17A11 On 21/02/2024 Spot Bond					0.00000	100.75719				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.67654				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.78924				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.68761				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.67787				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.68761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.73500	99.19100	7.73500	99.17055				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.24500	99.25623	8.24500	99.23444				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.93697				0.00	0	500,000,00
Total TC001 SPOT										0.00	0	500,000,00
Total For TC001										0.00	0	500,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	101.05818				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.35761				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.09627				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.67639				0.00	8,000,000,000	4,000,000,00
Total TFS156 SPOT										0.00	8,000,000,000	4,000,000,00
Total For TFS156										0.00	8,000,000,000	4,000,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	100.98055				0.00	0	150,000,00
Total TFS157 SPOT										0.00	0	150,000,00
Total For TFS157										0.00	0	150,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.39738				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.86317				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.24795				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS164 On 22/10/2024 Spot Bond					0.00000	101.49711				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.97728				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	101.12836				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.89036				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	99.76709				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.36513				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.25952				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.70555				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.77006				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.70635				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.99000	9.99000	9.99000	103.35417				0.00	0	
Total TH15A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.69156				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.68397				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.72886				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.75085				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.74953				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.77469				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.80572				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.75129				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.16905				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.04630				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.95868				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.68786				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A2 On 21/08/2024 Spot Bond			9.01500	99.96451	9.01500	99.94056				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2024 Spot Bond					0.00000	100.69274				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.68982				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			6.28500	99.66239	6.28500	99.64564				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.71128				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.91879				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.74835				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.74152				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.78831				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.77564				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.95086				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	101.03343				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.98487				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.73144				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.71683				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.71197				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.76648				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.74409				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.74117				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.94526				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.90935				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.88701				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.61952				0.00	0	
Total TH17O2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TH17O2									0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.63420			0.00	0	
Total TH17O3 SPOT									0.00	0	
Total For TH17O3									0.00	0	
TL25 On 04/09/2024 Spot Bond			8.65000	102.22937	8.65000	102.20546			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.37914			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.57203			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			9.58500	103.28671	9.58500	103.26030		191,700,000,000.00	20,000,000,000	10,000,000,000	
Total TL28 SPOT								1,700,000,000,000.00	20,000,000,000	10,000,000,000	
Total For TL28								1,700,000,000,000.00	20,000,000,000	10,000,000,000	
TL29 On 24/04/2025 Spot Bond					0.00000	102.70783			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.75396			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.02005			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.38044			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			8.87000	106.22724	8.87000	106.20219		835,087,438,000.00	94,147,400	403,846,100	
Total TN23 SPOT								835,087,438,000.00	94,147,400	403,846,100	
Total For TN23								835,087,438,000.00	94,147,400	403,846,100	
TN23/R On 06/11/2023 Spot Bond			100.00000	51.24556	100.00000	51.13276			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.96500	99.86934	9.96500	99.84295		1,340,254,633,000.00	134,496,200	1,678,432,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TN25 SPOT									1,340,254,633,000.00	134,496,200	1,678,432,80
Total For TN25									1,340,254,633,000.00	134,496,200	1,678,432,80
TN25/R On 19/08/2025 Spot Bond			100.00000	19.05263	100.00000	19.01069			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.46500	93.54838	11.46500	93.52004			1,320,722,140,000.00	115,196,000	21,091,626,20
Total TN27 SPOT									1,320,722,140,000.00	115,196,000	21,091,626,20
Total For TN27									1,320,722,140,000.00	115,196,000	21,091,626,20
TN27/R On 14/11/2027 Spot Bond			100.00000	13.46092	100.00000	13.43128			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.44000	96.19069	11.44000	96.16162			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.09000	96.89813	12.09000	96.86705			0.00	0	900,000,00
Total TN30 SPOT									0.00	0	900,000,00
Total For TN30									0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.53324	8.00000	119.50762			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.47700	94.82085	12.47700	94.78966			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.92000	90.00397	12.92000	89.97319			933,136,664,000.00	72,224,200	848,271,30
Total TN40 SPOT									933,136,664,000.00	72,224,200	848,271,30
Total For TN40									933,136,664,000.00	72,224,200	848,271,30
TN40/R On 09/10/2040 Spot Bond			10.75000	105.04390	10.75000	105.01385			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	101.11802			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.15972			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNI33 On 28/02/2033 Spot Bond			5.64000	102.03236	5.64000	102.11054				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.33441				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.12655				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.12845				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.13126				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			8.13500	98.47693	8.13500	100.37945				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A1 On 14/11/2022 Spot Bond					0.00000	100.77083				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			8.08000	103.43878	8.08000	103.41612				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.85938				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	101.03749				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B2 On 14/11/2022 Spot Bond					0.00000	100.92476				0.00	0	
Total TRA3B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.40169				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.37000	105.43978	8.37000	105.41615				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.40169				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.14500	103.21044	9.14500	103.18524				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.07252				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.07498				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.14175				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.13613				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.17257				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.17257				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261: On 07/02/2023 Spot Bond					0.00000	97.77880				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262: On 13/02/2023 Spot Bond					0.00000	97.67028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP262 On 10/03/2023 Spot Bond					0.00000	97.19744				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.68903				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.50669				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.12748				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	101.19019				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	99.98528				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	101.11859				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 26/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC418 SPOT										0.00	0	
Total For TWC418										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.77424				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 28/09/2022 Spot Bond					0.00000	99.98528				0.00	0	
Total TWC420 SPOT										0.00	0	
Total For TWC420										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	99.90265				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC42 On 02/12/2022 Spot Bond					0.00000	100.49919				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.33556				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.43500	100.23086	11.43500	100.20008				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.84422				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.85974				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.86173				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.93744				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.95492				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.98287				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.10623				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.12949				0.00	0	
Total UU1C02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For UU1C02									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.56118			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.01052			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.83623			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.87320			0.00	0	100,000,00
Total VKE16 SPOT									0.00	0	100,000,00
Total For VKE16									0.00	0	100,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	100.79653			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.54272			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.55843			0.00	0	600,000,00
Total VKE20 SPOT									0.00	0	600,000,00
Total For VKE20									0.00	0	600,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	100.18453			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.47e+017	630,705,118,800	527,989,007,800
Total for SPOT :									1.47e+017	630,705,118,800	527,989,007,800
Total Futures									1.47e+017	630,705,125,569	527,990,330,190
Total Options									1 580 852.00	2,600	168,800
Grand Total:									1.47e+017	630,705,128,169	527,990,499,000